

Chapter II of the Clearing Conditions of Eurex Clearing AG

# Transactions Concluded at Eurex Deutschland

(Eurex Exchange)

As of 29.03.2021

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AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED,

DELETIONS ARE CROSSED OUT.

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## Part 2 Clearing of Futures Contracts

[...]

[...]

### 2.4 Clearing of Index Futures Contracts

[...]

#### 2.4.2 Final Settlement Price

[...]

(11) With respect to the FTSE® 100 Index Futures Contracts, the value of the index is based on the FTSE® 100 Expiry Index (index symbol UKSXP) as calculated by FTSE International Limited following the exchange delivery settlement price (EDSP) intraday auction on the London Stock Exchange run specifically for that purpose.

~~(11.2)~~ In case of extraordinary circumstances, especially if the trading is interrupted due to technical problems or if a price determination for one or more ~~Securities or book-entry securities and/or indices~~ is not possible for other reasons, Eurex Clearing AG may determine the final settlement price by means of another procedure.

For MSCI Index Futures Contracts, Eurex Clearing AG can also change the final settlement prices based on a retrospectively announced correction by the index provider MSCI.

[...]

### 2.9 Clearing of Index Dividend Futures Contracts

[...]

#### 2.9.2 Final Settlement Price

[...]

(5) With respect to the FTSE® 100 Declared Dividend Index Futures Contracts, the value of all dividend payments calculated in index points by FTSE International Limited during the term of the Index Dividend Futures contract shall be relevant.

FTSE International Limited shall thereby determine according to its rules which dividends will be included in the calculation. Furthermore, it shall determine the amount of the dividend to be considered, the time of consideration of the dividend payment and the conversion of the dividend in index points.

In case of extraordinary circumstances, especially if no data of FTSE International Limited are available due to technical problems, or if a determination of the final settlement price for FTSE® 100 Index by FTSE International Limited is not possible due to other reasons, Eurex Clearing AG may determine the final settlement price by means of another procedure. Such procedure shall as far as possible correspond to the procedure of FTSE International Limited.

[...]

## 2.22 Clearing of Index Total Return Futures Contracts

[...]

[...]

### 2.22.2 Daily Settlement Price

[...]

(5) The following shall apply to Index Total Return Futures Contracts on Futures Contracts on FTSE® 100 Index (as listed in Number 1.22.1 (2) of the Eurex Contract Specifications) in conjunction with the Eurex Contract Specifications and provisions specified above under Sub-paragraph (1) for the daily settlement price:

| <u>Parameter</u>            | <u>Format</u>       | <u>Description</u>   |
|-----------------------------|---------------------|--|
| <u>Index Close</u>          | <u>Index points</u> | <u>Daily closing level of the respective FTSE Index as calculated by FTSE International Ltd.</u> |
| <u>Annualisation Factor</u> | <u>Integer</u>      | <u>360</u>   |

### 2.22.3 Final Settlement Price

[...]

- (4) The following shall apply to Index Total Return Futures Contracts on Futures Contracts on FTSE indices (as listed in Number 1.22.1 (2) of the Eurex Contract Specifications) in conjunction with the Eurex Contract Specifications and formulas used for the calculation of the final settlement price in index points:

| <u>Parameter</u>              | <u>Format</u>       | <u>Description</u>  |
|-------------------------------|---------------------|---|
| <u>Final Settlement Index</u> | <u>Index points</u> | <u>Final settlement price of the Index Futures on the respective FTSE® index as calculated in accordance with Chapter II Part 2 Number 2.4.2. of the Clearing Conditions.</u> |

### Part 3 Clearing of Options Contracts

[...]

[...]

#### 3.4 Clearing of Index Options Contracts

[...]

##### 3.4.3 Final Settlement Price

[...]

- (9) With respect to the ATX® Index Options Contracts, the value of the respective index is based on the auction prices calculated by the electronic trading system of the Wiener Börse AG for those securities included in the respective index of an intraday auction determined by the management board (*Geschäftsführung*) of the Eurex Exchange.

(10) With respect to the FTSE® 100 Index Options Contracts, the value of the index is based on the FTSE® 100 Expiry Index (index symbol UKSXP) as calculated by FTSE International Limited following the exchange delivery settlement price (EDSP) intraday auction on the London Stock Exchange run specifically for that purpose.

- (1149) With respect to the CECE® EUR Index Options Contracts, the value of the index is based on the closing prices calculated by means of the respective electronic trading system for the securities and book-entry securities contained in the index.

(~~11~~12) In case of extraordinary circumstances, especially if the trading is interrupted due to technical problems or if a price determination for one or more ~~Securities or book-entry securities and/or indices~~ is not possible for other reasons, Eurex Clearing AG may determine the final settlement price by means of another procedure.

For MSCI Index Options Contracts, Eurex Clearing AG can also change the final settlement prices based on a retrospectively announced correction by the index provider MSCI.

[...]

[...]

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