

Chapter II of the Clearing Conditions of Eurex Clearing AG

Transactions Concluded at Eurex Deutschland

(Eurex Exchange)

As of 19.04.2021

AMENDMENTS ARE MARKED AS FOLLOWS:
INSERTIONS ARE UNDERLINED,
DELETIONS ARE CROSSED OUT.

[...]

Part 2 Clearing of Futures Contracts

[...]

2.1.2 Daily Settlement Price

[...]

(2) [...]

- (c) The daily settlement price for ~~Mini-DAX[®] Futures contracts shall be determined by the daily settlement price for DAX[®] Futures contracts~~ the following micro and/or mini Futures Contracts that have a smaller value per contract as the corresponding main Futures Contracts shall be determined on the basis of the daily settlement price of the following corresponding Futures Contracts:

<u>Micro and/or mini Futures Contracts</u>	<u>Corresponding Futures Contracts</u>
<u>Micro-DAX[®] Futures Contracts, Mini-DAX[®] Futures Contracts</u>	<u>DAX[®] Futures Contracts</u>
<u>Micro-Euro STOXX[®] 50 Futures Contracts</u>	<u>Euro STOXX[®] 50 Futures Contracts</u>
<u>Micro-SMI[®] Futures Contracts</u>	<u>SMI[®] Futures Contracts</u>

[...]

[...]

2.4 Clearing of Index Futures Contracts

[...]

2.4.2 Final Settlement Price

[...]

- (1) With respect to the DAX[®], MDAX[®], Micro-DAX[®], Mini-DAX[®], TecDAX[®], DivDAX[®] and DAX[®]50 ESG Futures Contracts, the value of the respective index is based on the auction prices calculated by the electronic trading system of the Frankfurter Wertpapierbörse for those securities included in the respective index of an intraday auction determined by the management board (*Geschäftsführung*) of the Eurex Exchange.

[...]

- (3) With respect to the Micro-SMI[®] Futures Contracts, SMI[®] Futures Contracts and the SLI[®] Futures Contracts, the value of the respective index is based on the prices calculated by means of the electronic trading system of SIX Swiss Exchange AG during the opening auction for the securities and book-entry securities included in the SMI[®] respectively SLI[®]. With respect to the SMIM[®] Futures Contracts, the value of the respective index is based on the opening prices calculated by means of the electronic trading system of SIX Swiss Exchange AG for the securities and book-entry securities included in the SMIM[®].

- (4) With respect to the EURO STOXX[®] 50 Index (Product ID: FESX, FSXE and FESQ), EURO STOXX[®] Select Dividend 30 Index, EURO STOXX 50[®] Low Carbon Index, EURO STOXX 50[®] ex. Financials Index, iSTOXX[®] Europe Low Risk Factor (Net Return, EUR), iSTOXX[®] Europe Momentum Factor (Net Return, EUR), iSTOXX[®] Europe Quality Factor (Net Return, EUR), iSTOXX[®] Europe Size Factor (Net Return, EUR), iSTOXX[®] Europe Value Factor (Net Return, EUR), iSTOXX[®] Europe Carry Factor (Net Return, EUR), STOXX[®] Europe 50 Index, STOXX[®] Europe 600 Index, STOXX[®] Europe 600 ESG-X Index, STOXX[®] Europe Climate Impact Ex Global Compact Controversial Weapons & Tobacco Index, STOXX[®] Europe Large 200 Index, STOXX[®] Europe Mid 200 Index, STOXX[®] Europe Small 200 Index, EURO STOXX[®] Sector Index and STOXX[®] Europe 600 Sector Index, EURO STOXX[®] Index, EURO STOXX[®] Large Index, EURO STOXX[®] Mid Index, EURO STOXX[®] Small Index, STOXX[®] Europe Select 50 Index and STOXX[®] Europe ESG Leaders Select 30 Index, EURO STOXX 50[®] ESG Futures Contracts, the value of the respective index is based on the average of the respective STOXX indices calculations at that day from 11:50 a.m. until 12:00 noon CE(S)T.

[...]

[...]
