

Chapter II of the Clearing Conditions of Eurex Clearing AG

Transactions Concluded at Eurex Deutschland

(Eurex Exchange)

As of 06.11.2023

AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED;

DELETIONS ARE CROSED OUT

[...]

Part 2 Clearing of Futures Contracts

[...]

2.25 Clearing of Equity Total Return Futures Contracts

[...]

2.25.2 Daily Settlement Price

[...]

- (3) The following shall apply to Equity Total Return Futures Contracts denominated in EUR (Euro) in conjunction with the Eurex Contract Specifications and provisions specified above under Paragraph (1) for the daily settlement price:

| Parameter | Format | Description |
|--|----------------|---|
| Underlying Close for Equity Total Return Futures | Euro per share | Official closing price of the underlying share on the relevant primary cash market as specified in Annex G of the Eurex Contract Specifications |
| Annualisation Factor | Integer | 360 |

- (4) The following shall apply to Equity Total Return Futures Contracts denominated in GBX (Great British pence) in conjunction with the Eurex Contract Specifications and provisions specified above under Paragraph (1) for the daily settlement price:

| <u>Parameter</u> | <u>Format</u> | <u>Description</u> |
|---|--------------------------------|--|
| <u>Underlying Close for Equity Total Return Futures</u> | <u>British pence per share</u> | <u>Official closing price of the underlying share on the relevant primary cash market as specified in Annex G of the Eurex Contract Specifications</u> |
| <u>Annualisation Factor</u> | <u>Integer</u> | <u>365</u> |

2.25.3 Final Settlement Price

[...]

- (2) The following shall apply to Equity Total Return Futures denominated in EUR (Euro) in conjunction with the Eurex Contract Specifications and formulas used for the calculation of the final settlement price in index points:

| Parameter | Format | Description |
|---|----------------|--|
| Final Settlement Underlying for Equity Total Return Futures | Euro per share | Official closing price of the underlying share on the relevant primary cash market as specified in Annex G of the Eurex Contract Specifications provided that such day is a trading day on the relevant primary cash market; otherwise, it shall be the official closing price on the trading day on the relevant primary cash market immediately preceding such day |

- (3) The following shall apply to Equity Total Return Futures denominated in GBX (Great British pence) 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 Underlying for Equity Total Return Futures</u> | <u>British pence per share</u> | <u>Official closing price of the underlying share on the relevant primary cash market as specified in Annex G of the Eurex Contract Specifications provided that such day is a trading day on the relevant primary cash market; otherwise, it shall be the official closing price on the trading day on the relevant primary cash market immediately preceding such day</u> |

[...]
