Chapter II of the Clearing Conditions of Eurex Clearing AG

Transactions Concluded at Eurex Deutschland

(Eurex Exchange)

As of 10.02.2020

****

AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

****

[…]

Part 2 Clearing of Futures Contracts

[…]

2.4 Clearing of Index Futures Contracts

[…]

2.4.2 Final Settlement Price

The final settlement price of the Index Futures contracts will be determined by Eurex Clearing AG (pursuant to Number 1.3.4 of the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland) at the final payment day of a contract.

[…]

(5) With respect to the STOXX® Global Select Dividend 100 <u>and the STOXX® USA 500 ESG-X</u> Index Futures contracts, the closing value of the underlying index on the last trading day shall be decisive.

[…]

[…]

Part 4 Clearing of Off-Book Trades

[…]

4.2 Clearing of Alternative Contract Specifications

[…]

4.2.3 Final Settlement Price, Reference Price

[…]

(2) In case of Alternative Contract Specifications in accordance with Number 3.2.1 of the Contract Specifications, where the final settlement day is determined by way of derogation from the final settlement day of the respective standard contract, Eurex Clearing AG shall determine the final settlement price or the reference price as follows:

a. Alternative Contract Specifications for Futures Contracts

aa) In case of Alternative Contract Specifications for Index-Futures Contracts (except for MSCI Indices, ~~and~~ the STOXX® Global Select Dividend 100 Index and the STOXX® USA 500 ESG-X Index) to be fulfilled by means of Cash Settlement, the final settlement price shall be determined in accordance with the closing value of the underlying index on the respective, individually determined final settlement day.

bb) In case of Alternative Contract Specifications for Index-Futures Contracts on MSCI Indices, ~~and~~ the STOXX® Global Select Dividend 100 Index and the STOXX® USA 500 ESG-X Index to be fulfilled by means of Cash Settlement, the final settlement price shall be determined in accordance with the closing value of the underlying index on the trading day preceding the final settlement day.

[…]

[…]

****