

Chapter II of the Clearing Conditions of Eurex Clearing AG

# Transactions Concluded at Eurex Deutschland

(Eurex Exchange)

As of 28.08.2023

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AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED;

DELETIONS ARE CROSSED OUT

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[...]

**Part 3 Clearing of Options Contracts**

[...]

**3.4 Clearing of Index Options Contracts**

[...]

**3.4.3 Final Settlement Price**

[...]

(12) With respect to the Euro STOXX 50<sup>®</sup> Index EoD Options Contracts (OEXP), the value of the index is based on the closing auction prices calculated by means of the respective electronic trading system for the securities and book-entry securities contained in the index.

~~(4213)~~ [...]

For Options Contracts on the Euro STOXX<sup>®</sup> index (Eurex ID: OESX), in case of any such trading interruptions in at least one index constituent, which must have had at least one uninterrupted minute overlap with the time period the calculation of the average of the EURO STOXX<sup>®</sup> 50 index takes place, the respective index calculations used for the calculation of the average will be corrected in a way that only the respective first tradable price after the interruption will be used for the affected components and time period. Such a correction will not take place if no tradable price has been determined until 17:45 CET. Such a correction will also apply in all STOXX<sup>®</sup> equity index options which comprise the respective Euro STOXX<sup>®</sup> 50 index constituent.

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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