Chapter II of the Clearing Conditions of Eurex Clearing AG

Transactions Concluded at Eurex Deutschland

(Eurex Exchange)

As of 15.01.2024

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AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED;

DELETIONS ARE CROSED OUT

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Part 2 Clearing of Futures Contracts

[…]

2.1 General Provisions

[…]

2.1.2 Daily Settlement Price

[…]

(4) Reference times

The scheduled reference times for the determination of the daily settlement prices for the respective Futures Contracts (each a "**Reference Time**") are set out in the table below:

Contract	**Reference Time (CE(S)T)**
[…]	
~~EURO STOXX 50® Dispersion Futures Contracts~~	~~17:30~~
[…]	

[…]

[…]

2.6 Clearing of Volatility Index Futures Contracts

[…]

2.6.2 Final Settlement Price

[…]

For VSTOXX® Futures Contracts (product ID: FVS), the average value of all index calculations of the VSTOXX® between 11:30 and 12:00 CE(S)T on the last trading day applies.

For VSTOXX® Futures Contracts (product ID: FVS) that are admitted to trading after 15 January 2024, the average value of all index calculations of the VSTOXX® between 11:00 and 12:00 CE(S)T on the last trading day applies.

~~For EURO STOXX 50® Dispersion Futures Contracts (product ID: FESD), the last value of the EURO STOXX 50® Realized Dispersion Index on the last trading day available after 18:00 CE(S)T applies.~~

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