

Chapter II of the Clearing Conditions of Eurex Clearing AG

Transactions Concluded at Eurex Deutschland

(Eurex Exchange)

As of 21.03.2022

AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED,

DELETIONS ARE CROSSED OUT.

[...]

Part 2 Clearing of Futures Contracts

[...]

2.7 Clearing of Futures Contracts on Shares

[...]

2.7.2 Final Settlement Price

[...]

(3) [...]

Group ID of the Futures contract according to Annex A to the Eurex Contract Specifications	Relevant Cash Market	ID of the Cash Market
[...]		
DE01, DE02	Electronic Trading System of the Frankfurter Wertpapierbörse	XETR
<u>DK02, DK03</u>	<u>Electronic Trading System of the Copenhagen Stock Exchange</u>	<u>XCSE</u>
[...]		
NO01, <u>NO02, NO03</u>	Electronic Trading System of the Oslo Stock Exchange ¹	XOSL

¹ The prices determined in Norwegian kronas for Group ID NO01 are converted into Euros on basis of the reference price determined by the European Central Bank on a daily basis.

Group ID of the Futures contract according to Annex A to the Eurex Contract Specifications	Relevant Cash Market	ID of the Cash Market
PL01	Electronic Trading System of the Warsaw Stock Exchange ²	XWAR
PT01	Electronic Trading System of Euronext Lisbon	XLIS
SE01, <u>SE02</u> , SE03	Electronic Trading System of the OMX Stockholm Stock Exchange ³	XSTO
[...]		

[...]

² The prices determined in Polish Zloty are converted into Euros on basis of the reference price determined by the European Central Bank on a daily basis.

³ The prices determined in Swedish kronas for Group ID SE01 are converted into Euros on basis of the reference price determined by the European Central Bank on a daily basis.

Part 3 Clearing of Options Contracts

[...]

3.6 Clearing of Options Contracts and Low Exercise Price Options on Shares

[...]

3.6.3 Reference Price

- (1) For the determination of the reference price, the cash markets determined in the following are respectively assigned to the shares options respectively the LEPOs:

Group ID of the Option contracts pursuant to Annex B of the Eurex Contract Specifications	Relevant Cash Market	ID of Cash Market
[...]		
DE11, DE12, DE13, DE14	Electronic Trading System of the Frankfurter Wertpapierbörse	XETR
<u>DK11, DK12</u>	<u>Electronic Trading System of the Copenhagen Stock Exchange</u>	<u>XCSE</u>
[...]		
NL11, NL12, NL13, NL14	Electronic Trading System of the Euronext Amsterdam	XAMS
<u>NO11, NO12</u>	<u>Electronic Trading System of the Oslo Stock Exchange¹</u>	<u>XOSL</u>
RU11, RU 12	Electronic Trading System of the London Stock Exchange	XLON
SE11, SE12	Electronic Trading System of the OMX Stockholm Stock Exchange ²	XSTO

¹ The prices determined in Norwegian kronas for Group ID NO12 are converted into Euros on basis of the reference price determined by the European Central Bank on a daily basis.

² The prices determined in Swedish Kronas for Group ID SE12 shall be converted in Euros pursuant to the reference price determined by the European Central Bank on a daily basis.

[...]
