

Chapter II of the Clearing Conditions of Eurex Clearing AG

# Transactions Concluded at Eurex Deutschland

(Eurex Exchange)

As of 13.11.2023

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AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED;

DELETIONS ARE CROSED 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), and DAX<sup>®</sup> Index EoD Options Contracts (ODAP), 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.

[...]

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