Chapter II of the Clearing Conditions of Eurex Clearing AG

Transactions Concluded at Eurex Deutschland

(Eurex Exchange)

As of 15.01.2024
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:

<table>
<thead>
<tr>
<th>Contract</th>
<th>Reference Time (CE(S/T))</th>
</tr>
</thead>
<tbody>
<tr>
<td>[...]</td>
<td></td>
</tr>
<tr>
<td>EURO STOXX 50® Dispersion Futures Contracts</td>
<td>17:30</td>
</tr>
<tr>
<td>[...]</td>
<td></td>
</tr>
</tbody>
</table>

[...]
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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