

Chapter II of the Clearing Conditions of Eurex Clearing AG

# Transactions Concluded at Eurex Deutschland

(Eurex Exchange)

As of 23.02.2026

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AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED;

DELETIONS ARE CROSSED OUT

\*\*\*\*\*

[...]

**Part 2 Clearing of Futures Contracts**

[...]

**2.25 Clearing of Equity Total Return Futures Contracts**

[...]

**2.25.1 Payment Procedures**

To the extent not provided otherwise, all payments shall be made on the Business Day following the final settlement day as specified in Number 1.26.4 of the Eurex Contract Specifications. All Clearing Members must ensure their ability to effect payments on the due date thereof through sufficient credit balances on the respective cash accounts ~~in the RTGS DCA or the euroSIC Account.~~

**2.25.2 Daily Settlement Price**

[...]

(6) The following shall apply to Equity Total Return Futures Contracts denominated in USD (US Dollar) in conjunction with the Eurex Contract Specifications and provisions specified above under Paragraph (1) for the daily settlement price:

<u>Parameter</u>	<u>Format</u>	<u>Description</u>
<u>Underlying Close for Equity Total Return Futures</u>	<u>US Dollar per share</u>	<del>The</del> <u>Last traded price of the underlying share on the primary cash market as listed in Annex G of the Eurex Contract Specifications determined at 5:30 p.m. CET</u>
<u>Annualization Factor</u>	<u>Integer</u>	<u>360</u>

### 2.25.3 Final Settlement Price

[...]

- (5) The following shall apply to Equity Total Return Futures denominated in USD (US Dollar) in conjunction with the Eurex Contract Specifications and formulas used for the calculation of the final settlement price in index points:

<u>Parameter</u>	<u>Format</u>	<u>Description</u>
<u>Final Settlement Underlying for Equity Total Return Futures</u>	<u>US Dollar per share</u>	<u>Official closing price of the underlying share on the relevant primary cash market as specified in Annex G of the Eurex Contract Specifications provided that such day is a trading day on the relevant primary cash market; otherwise, it shall be the official closing price on the trading day on the relevant primary cash market immediately preceding such day</u>

[...]

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