

Chapter II of the Clearing Conditions of Eurex Clearing AG

Transactions Concluded at Eurex Deutschland

(Eurex Exchange)

As of 02.11.2026

AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED;

DELETIONS ARE CROSSED OUT

[...]

Part 2 Clearing of Futures Contracts

[...]

2.7 Clearing of Single Stock Futures Contracts

[...]

2.7.2 Final Settlement Price

[...]

Group ID of the Futures contract according to Annex A to the Eurex Contract Specifications	Relevant Cash Market	ID of the Cash Market
[...]		
IT01, IT02	Electronic Trading System of the Borsa Italiana	XMIL
<u>JP01, JP03</u>	<u>Electronic Trading System of the Tokyo Stock Exchange</u>	<u>XTKS</u>
[...]		

(4) For Single Stock Future Contracts settled in JPY assigned to product group ID JP01, the final settlement price shall be determined on the basis of the official closing prices as established by the Electronic Trading System of the Tokyo Stock Exchange.

For Single Stock Future Contracts settled in USD assigned to product group ID JP03, the final settlement price shall be determined on the basis of the official closing prices as established by the Electronic Trading System of the Tokyo Stock Exchange, converted from JPY into USD by applying the Bloomberg FX Fixings (BFIX) reference rate determined daily at 3:30 p.m. JST.

[...]

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2.14 Clearing of Single Stock Dividend Futures

[...]

2.14.2 Final Settlement Price

The final settlement price of the Futures Contracts will be determined by Eurex Clearing AG at the final settlement day of a contract. In respect of each Futures Contract and its relevant annual dividend period, the final settlement value will be calculated in accordance with the following formula:

$$\text{Number of Shares (N)} \times \sum_t d_t$$

rounded to four decimal places

Where:

Number of Shares (N) means the number of shares relating to the Futures Contracts listed in Annex D of the Eurex Contract Specifications, subject to any subsequent adjustments made.

t means each Business Day in the relevant Futures ~~annual~~-dividend period;

d_t means, in respect of the reference shares relating to the Futures Contracts listed and each Business Day in the relevant Futures ~~annual~~-dividend period (pursuant to Number 1.13.7 of the Eurex Contract Specifications):

If such a day is an Ex-Dividend date in respect of the reference shares then an amount equal to the Relevant Dividend ~~in relation~~ (pursuant to Number 1.13.9 (1) of the Eurex Contract Specifications) in relation to that Ex-Dividend date in respect of the number of shares relating to the Futures Contracts listed in Annex D of the Eurex Contract Specifications, subject to any subsequent adjustments made; otherwise zero.

[...]

[...]

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