****

AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

****

[…]

Chapter II Transactions Concluded at Eurex Deutschland and Eurex Zürich (Eurex Exchanges)

[…]

Part 2 Clearing of Futures Contracts

2.1 General Provisions

[…]

2.1.2 Daily Settlement Price

[…]

(2) Eurex Clearing AG determines the daily settlement price according to the true market conditions of the respective contract and under consideration of its risk assessment.

[…]

(g) The daily settlement price for

- FX Futures contracts

- <u>Index Dividend Futures contracts</u>

- <u>Volatility Index Futures contracts</u>

shall be determined according to the procedures described in Paragraph (a). In the case that no daily settlement price can be determined according to aforementioned procedures, the daily settlement price shall be determined on the basis of the mean bid-ask spread in the orderbook before the reference point in time.

[…]

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