
CHANGES ARE MARKED AS FOLLOWS:

AMENDMENTS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

Clearing Conditions for Eurex Clearing AG

[...]

Chapter II

Transactions at Eurex Deutschland and Eurex Zürich (Eurex Exchanges)

[...]

Part 2

Clearing of Futures Contracts

[...]

2.6 Clearing of Volatility Index Futures contracts

The following Numbers shall rule the Clearing of transactions of Volatility Index Futures contracts which have been named in Number 1.2 of the Contract Specifications for Futures contracts and Options contracts at Eurex Deutschland and Eurex Zürich.

[...]

2.6.2 Final Settlement Price

The final settlement price of the Volatility Index Futures Contract shall be determined by Eurex Clearing AG on the final settlement day (Number 1.5.4 of the Contract Specifications for Futures contracts and Options contracts at Eurex Deutschland and Eurex Zürich) of a contract.

- (1) For VDAX[®]-NEW Futures contracts (product ID: FVDX), the average value of all index calculations of the VDAX[®]-NEW between 12:30 and 13:00 CET on the last trading day applies.
- (2) For VSMI[®] Futures contracts, the average value of all index calculations of the VSMI[®] between 9:00 and 10:00 CET on the last trading day applies.
- (3) For VSTOXX[®] Futures contracts (product ID: FVSX) and VSTOXX[®]-Mini-Futures contracts (product ID: FVS), the average value of all index calculations of the VSTOXX[®] between 11:30 and 12:00 CET on the last trading day applies.

[...]