
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

The following provisions shall apply to the Clearing of futures contract transactions specified in Number 1 of the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich ("**Eurex Contract Specifications**").

[...]

2.11 Clearing of Property Index Futures Contracts

[...]

2.11.2 Final Settlement Price

The final settlement price of the Property Index Futures contracts will be determined by Eurex Clearing AG on the final settlement day of a contract (Number 1.140.4 Paragraph (1) of the Contract Specifications for Futures Contracts and Options Contracts at the Eurex Deutschland and Eurex Zürich).

The final settlement price of a Property Index Futures contract shall be determined under inclusion of the index values respectively published by the index provider as at the final settlement day.

In case Eurex Clearing AG does not possess index data underlying a Property Index Futures contract or if, due to other reasons, the final settlement price on basis of the relevant index

cannot be determined, Eurex Clearing AG may determine the final settlement price by means of another procedure. The value of a similar index may be used therefore. When choosing an alternative procedure, Eurex Clearing AG shall, as far as possible, take into account the similarity to the original index.

For IPD® UK Annual All Property (Excluding Residential Specialist Funds), IPD® UK Annual All Retail, IPD® UK Annual All Office and IPD® UK Annual All Industrial Futures Contracts, the final settlement price shall be determined in percent; the decimal places shall commercially be rounded to the next possible interval of 0.005, or 0.01, or multiples thereof.

The final settlement price shall reflect a nominal value of 100 plus the Annual Total Return or minus a loss during the calculation period (one calendar year) of the index.

The formula is as follows:

$$\text{Final Settlement Price} = 100 * [\text{TRI}_t / \text{TRI}_{(t-1)}]$$

TRI_t = Total Returns Index Value at the end of the Annual Index Calculation Period

$\text{TRI}_{(t-1)}$ = Total Returns Index Value at the beginning of the Annual Index Calculation Period

For IPD® UK Quarterly Shopping Centre Index Futures Calendar Year Returns, IPD® UK Quarterly Retail Warehouse Index Futures Calendar Year Returns, IPD® UK Quarterly City Office Index Futures Calendar Year Returns, IPD® UK Quarterly Westend & Midtown Office Index Futures Calendar Year Returns and IPD® UK Quarterly South Eastern Industrial Index Futures Calendar Year Returns Contracts, the final settlement price shall be determined in percent; the decimal places shall commercially be rounded to the next possible interval of 0.005, or 0.01, or multiples thereof.

The final settlement price shall reflect a nominal value of 100 plus the compound Quarterly Total Returns in a calendar period or minus a loss during the calculation period of one calendar year. For this computation the latest relevant four Quarterly Total Returns in a calendar period as published by IPD, that are valid on the Final Settlement Day are used.

The formula is as follows:

$$\text{Final Settlement Price} = 100 * [\text{TRI}_{tQ} / \text{TRI}_{(tQ-4)}]$$

TRI_{tQ} = Total Returns Quarterly Index Value at the end of the fourth quarter of a calendar period valid on the Final Settlement Day.

$TRI_{(tQ-4)}$ = Total Returns Index Value at the beginning of the first quarter of a calendar period valid on the Final Settlement Day.

[...]