
Clearing Conditions for Eurex Clearing AG

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

[...]

2.4 Clearing of Index Futures Contracts

The following provisions shall apply to the Clearing of Index futures contract transactions specified in Number 1.3 of the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich.

[...]

2.4.2 Final Settlement Price

The final settlement price of the Index Futures contracts will be determined by Eurex Clearing AG (pursuant to Number 1.3.4 of the Contract Specifications for Futures Contracts and Options Contracts at the Eurex Deutschland and Eurex Zürich) at the final payment day of a contract.

[...]

(6) With respect to the MSCI Russia Index Futures contracts (FMRU), the value of the price index is based on the closing prices of the cash markets for all securities and book-entry securities included in the index.

(7) With respect to the other MSCI ~~Japan~~ Index Futures contracts, the relevant value of the Net Total Return Index is based on the closing prices of the ~~Japanese~~-cash markets for all values contained in the index.

[...]

[...]

Clearing Conditions for Eurex Clearing AG

Part 3 General Provisions

[...]

3.4 Clearing of Index Options Contracts

The following provisions shall apply to the Clearing of Index Options contract transactions specified in Number 2.4 of the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich.

[...]

3.4.3 Final Settlement Price

[...]

- (6) With respect to the MSCI Russia Index Options contracts (OMRU), the value of the price index shall be based on the closing prices of the cash markets for all securities and book-entry securities included in the index.

- (7) With respect to the other MSCI Index Futures contracts, the relevant value of the Net Total Return Index is based on the closing prices of the cash markets for all securities and book-entry securities included in the index.

[...]

[...]