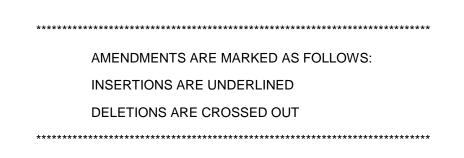
Eurex04e

As of 03.03.2014

Clearing Conditions for Eurex Clearing AG

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[...]

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

[...]

- (6) With respect to the MSCI Russia Index Futures contracts (FMRU) on Price-Indices, the closing value of the price index on the last trading day shall be decisive.
- (7) With respect to the other MSCI Index Futures contracts on Net Total Return-Indices, the relevant closing value of the Net Total Return Index on the last trading day shall be decisive.

[...]

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Part 3 Clearing of Options Contracts

[...]

3.4 Clearing of Index Options Contracts

The following provisions shall apply to the Clearing of Options contract transactions specified in Number 2 of the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich ("**Eurex Contract Specifications**").

[...]

3.4.3 Final Settlement Price

[...]

- (6) With respect to the MSCI Russia Index Options contracts (OMRU) on Price-Indices, the closing value of the price index on the last day shall be decisive.
- (7) With respect to the other-MSCI Index Options contracts on Net Total Return-Indices, the relevant closing value of the Net Total Return Index on the last day shall be decisive.
- [...]

[...].