Eurex04e

October 2<mark>92</mark>, 2007

Page 1

Clearing Conditions for Eurex Clearing AG

[....]

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

[....]

Part 2 Clearing of Futures Contracts

[....]

2.7 Clearing of Futures Contracts on Shares

[....]

2.7.2 Final Settlement Price

The final settlement price of the Futures contracts will be determined by Eurex Clearing AG (Number 1.6.4 of the Contract Specifications for Futures contracts and Options contracts at the Eurex Deutschland and Eurex Zürich) at the final settlement day of a contract. The official final settlement price of the share on the cash market determined in the following is relevant for determination of the final settlement price:

Eurex country code of the Futures contract according to Annex to the Contract Specifications	Cash Market
[]	
NL	Electronic Trading System of Euronext Amsterdam
NO	Electronic Trading System of the Oslo Stock Exchange ¹
PT	Electronic Trading System of Euronext Lissabon
[]	

[....]

¹ The prices determined in Norwegian kronas are converted into Euros on basis of the reference price determined by the European Central Bank on a daily basis.