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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

[...]

2.2   Clearing of Money Market Futures contracts

[...]

2.2.2   Final Settlement Price

[...]

(2)   With respect to One Month EONIA Futures contracts, the final settlement price will be determined by Eurex Clearing AG (pursuant to Number 1.1.4 Paragraph 2 of the Contract Specifications for Futures Contracts and Options Contracts at the Eurex Deutschland and Eurex Zürich) in Euro (EONIA) at the final settlement day of a contract after 7 p.m. CET on the basis of the monthly average of the effective interest rates for overnight deposits calculated by the European Money Market Institute Central Bank over the Accrual Period of the relevant EONIA Futures contract; where "**Accrual Period**" means, with respect to an EONIA Futures contract, the(the term of) a period of time corresponding to the term of the EONIA Futures contract determined by the Eurex Exchanges. The average will be

calculated taking into account the compound interest effect after 7 p.m. CET on the final settlement day.

The final settlement price ("**FSP**") is shall be determined pursuant to by the following formula.

$$FSP = 100 - \left[\left[\frac{360}{N} \left(\prod_{i=1}^{M} \left(1 + \frac{Fi*wi}{360} \right) - 1 \right) \right] * 100 \right]$$

Where:

"**Fi**" means with respect to any Observation Day in the Accrual Period, the EONIA interest rate (expressed as an percentage) calculated and published (through any such publication channel that Eurex Clearing AG deems appropriate) by the European Money Market Institute for such Observation Day.

"**i**" means a series of whole numbers from one (1) to M, each representing the relevant Observation Days in chronological order from, and including, the first Observation Day in the relevant Accrual Period.

"**M**" means the number of Observation Days in the Accrual Period.

"**N**" means the number of calendar days in the Accrual Period.

"**Observation Days**" means each day for which the EONIA interest rate is calculated and published by the European Money Market Institute.

"**wi**" means, with respect to any EONIA interest rate Fi, the number of calendar days in the period from, and including, the Observation Day to which such EONIA interest rate Fi relates to, but excluding, the immediately following Observation Day.

Subject to and in accordance with the above formula, (i) all EONIA reference interest rates which were calculated by the European Money Market Institute during the term of a period of time determined by the Eurex Exchanges of the Futures Contract shall contribute to the calculation of the average and (ii) for Saturdays, Sundays and holidays or any other day for which the European Money Market Institute does not calculate a EONIA interest rate, the EONIA interest rate calculated by the European Money Market Institute for the previous day, will form the basis of the calculation.

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