
AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED;

DELETIONS ARE CROSSED OUT

[...]

Part 1 Contract Specifications for Futures Contracts

[...]

Subpart 1.31 Contract Specifications for Crypto Index Futures Contracts

[...]

1.31.3 Term

For Crypto Index Futures Contracts, terms expiring on the final settlement day (Subsection 1.31.4 Paragraph (2)) of the next three succeeding calendar months and of the two succeeding quarter-end months (March, June, September, December) are available for trading at Eurex Deutschland.

[...]

Part 2 Contract Specifications for Options Contracts

[...]

Subpart 2.13 Contract Specifications for Options Contracts on Volatility Index Futures Contracts

[...]

2.13.4 Option premium

The premium payment is not made through a one-time payment after the purchase of the option; instead it is part of the daily settlement process during the duration of the option position based on a mark-to-market valuation of the position on each exchange day. The valuation is made on the day on which the transaction is entered into on the basis of the difference between the option price and the daily settlement price (Chapter II Part 3 Number 3.14.31 Paragraph (5) of the Clearing Conditions of Eurex Clearing AG), and thereafter on the basis of the difference between the daily settlement prices of the current

exchange day and the preceding exchange day. The daily settlement may also result in an interim debit of the writer.

[...]

[...]

Subpart 2.14 Contract Specifications for Options Contracts on Crypto Index Futures Contracts

The following subpart contains contract specifications for Options Contracts on Crypto Currency Index Futures Contracts (“Options on Crypto Index Futures Contracts”).

2.14.1 Subject Matter of Contract

(1) Options on Crypto Index Futures Contracts shall refer to Crypto Index Futures Contracts on:

- FTSE Bitcoin Index (USD) (Product ID: OBTU)
- FTSE Bitcoin Index (EUR) (Product ID: OBTE).

pursuant to Subsection 1.31.3 of the relevant existing Crypto Index Futures delivery months with specific terms.

(2) If any changes are made in the calculation of an index or its composition or weighting such that the concept of the index to it appears to be materially different and no longer comparable with the concept that applied when the Options contract was admitted to trading, or if the index ceases to be provided or the respective index license is revoked from Eurex Frankfurt AG, the Management Board of Eurex Deutschland may order the termination of trading in such contract as of the last trading day prior to the date these changes occur. Open positions shall be settled in cash after end of trading. The respective final settlement price (Chapter II Part 2 Number 2.30.2 Clearing Conditions of Eurex Clearing AG) shall be relevant.

(3) If the Management Board of Eurex Deutschland decides to discontinue trading of the underlying Crypto Index Futures Contract, the open positions in the respective option contracts shall be settled in cash upon the termination of trading of the underlying. The Management Board of Eurex Deutschland shall determine the final settlement price of the underlying Crypto Index Future for purposes of such cash settlement.

2.14.2 Call Option (Call)

(1) The purchaser of a call option (“Call”) on a Crypto Index Futures Contract has the right to demand the opening of a long position in the Crypto Index Futures Contract with the stipulated exercise price.

(2) The writer of a call on a Crypto Index Futures Contract is required, on the exchange day after exercise, to establish a short position in Crypto Index Futures Contracts with the stipulated exercise price.

2.14.3 Put Option (Put)

- (1) The purchaser of a put option ("Put") on a Crypto Index Futures Contract has the right to demand the opening of a short position in the Crypto Index Futures Contract with the stipulated exercise price.
- (2) The writer of a put on a Crypto Index Futures Contract is required, on the exchange day after exercise, to establish a long position in the Crypto Index Futures Contract with the stipulated exercise price.

2.14.4 Option premium

The premium payment is not made through a one-time payment after the purchase of the option; instead it is part of the daily settlement process during the duration of the option position based on a mark-to-market valuation of the position on each exchange day. The valuation is made on the day on which the transaction is entered into on the basis of the difference between the option price and the daily settlement price (Chapter II Part 3 Number 3.1 Paragraph (5) of the Clearing Conditions of Eurex Clearing AG), and thereafter on the basis of the difference between the daily settlement prices of the current exchange day and the preceding exchange day. The daily settlement may also result in an interim debit of the writer.

Upon exercise and assignment of the option, as well as upon its expiration, a final premium payment shall be made in an amount equivalent to the daily settlement price of the options contract on the exercise day or the expiration day, as the case may be.

2.14.5 Term

Options on Crypto Index Futures Contracts, are available at Eurex Deutschland for the following terms:

- 5 weeks: the next five weeks for the first, second, third, fourth and fifth week of the following expiry month with a weekly options expiry. On expiry days with an expiry of the standard monthly options series, no weekly option will be available.
- 9 months: the next three succeeding calendar months and the two succeeding quarter-end months (March, June, September and December).

The due months of the underlying future and the expiration months of the options are identical in the three succeeding calendar months and in the two succeeding quarter-end months. In the remaining weekly options expiry, the due month of the underlying future shall be the next available calendar month following the expiration of the option.

2.14.6 Last Trading Day, Final Settlement Day, Close of Trading

- (1) The last trading day of an options series shall generally be the last day on which such options series is available to Exchange Participants for trading and clearing through the EDP system of Eurex Deutschland.
- (2) For weekly options expiries, this shall be always the Friday of the expiry week. If such Friday is not an exchange day, then the exchange day preceding the Friday shall be the last trading day. The last trading day is the final settlement day.

- (3) The last trading day for a monthly expiring option shall generally be the last Friday of the relevant month provided that such day is a trading day at Eurex Deutschland; otherwise, it shall be the trading day immediately preceding such day. The last trading day is the final settlement day.
- (4) Close of trading on the last trading day for Options on Crypto Index Futures Contracts is 17:00 CET.

2.14.7 Exercise Prices

Options series can have the following exercise prices in Crypto Index Points:

- 500 points at-the-money and 1,000 points further in-/out-of-the-money for Options on FTSE Bitcoin Index Futures (Product ID: OBTU, OBTE)

One point has a value of EUR/USD 1 and represents 0.2 ticks in the EDP system of Eurex Deutschland.

2.14.8 Number of Exercise Prices upon Admission of Contracts

Upon the admission of Options on Crypto Index Futures Contracts, at least forty exercise prices shall be made available for trading for each expiration day for each call and put, such that twenty exercise prices are “in the money”, one is “at the money” and twenty are “out of the money”.

2.14.9 Introduction of New Options Series

- (1) Options series with new exercise prices shall be introduced for an existing expiration month no later than at the beginning of the Pre-Trading Period of a given exchange day in the event that the minimum number of exercise prices specified in Number 2.14.8 “in-the-money”, “at-the-money” or “out-of-the-money” have not been reached.
- (2) A new options series shall not be introduced if it would expire within less than two exchange days, unless the market situation would require a new introduction.

2.14.10 Price Gradations

The price of an Option on Crypto Index Futures Contracts shall be determined in Crypto Index points. The smallest price gradation (tick) shall be:

- 1 point with Options on FTSE Bitcoin Index Futures Contracts (Product ID: OBTU, OBTE); this represents a value of EUR 1.00.

2.14.11 Performance, Opening of Positions

- (1) Exercised and assigned options contracts shall be performed through the opening of a long position (for the purchaser of a call) or a short position (for the purchaser of a put), or of a short position (for the writer of a call) or a long position (for the writer of a put), as the case may be, subsequent to the Post Trading Period of the exercise day; the opening of the applicable position shall occur automatically.

- (2) Pursuant to the provisions of Paragraph (1), Eurex Clearing AG shall open a position in the relevant futures contract for the Exchange Participant concerned. The Exchange Participant shall have the corresponding obligation to its customers.
- (3) For Options on Crypto Index Futures Contracts, the applicable provisions of Subsection 1.31 shall govern the futures position opened.

Part 3 Contracts Off-Book

[...]

Subpart 3.2 Contracts Admitted for Off-Book Trading

[...]

3.2.1 Block trades

[...]

Product		Minimum number of contracts traded	
Standard	Additional contract versions Y/N	TES	Eurex EnLight and QTPIP entered Transactions*
[...]			
Options on Commodities			
[...]			
Xetra-Gold® Options Contracts (OXGL)	Y	250	
<u>Options on Crypto Index Futures</u>			
<u>FTSE Bitcoin Index (USD) (OBTU)</u>	<u>Y</u>	<u>10</u>	
<u>FTSE Bitcoin Index (EUR) (OBTE)</u>	<u>Y</u>	<u>10</u>	
[...]			

* This applies to transactions entered by QTPIP according to Section 4.6 (3) of the Conditions for Trading at Eurex Deutschland. The provisions for TES apply for transactions entered by STPIP according to Section 4.6 (2) of the Conditions for Trading at Eurex Deutschland.

[...]

[...]

3.2.5 Vola trades

The following Contracts are admitted:

Options Contract	Futures Contract
[...]	
Options Contracts on Euro Schatz Futures (OGBS)	Futures Contracts on a notional debt security of the Federal Republic of Germany with a short term (Euro Schatz Futures; FGBS)
<u>Options on FTSE Bitcoin Index Futures (USD) (OBTU)</u>	<u>FTSE Bitcoin Index Futures (USD) (FBTU)</u>
<u>Options on FTSE Bitcoin Index Futures (EUR) (OBTE)</u>	<u>FTSE Bitcoin Index Futures (EUR) (FBTE)</u>
[...]	

[...]

[...]
