
AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED;

DELETIONS ARE CROSSED OUT

[...]

Part 1 Contract Specifications for Futures Contracts

[...]

Subpart 1.26 Contract Specifications for Equity Total Return Futures Contracts

[...]

1.26.7 Trading Modalities

[...]

- For trades entered via Eurex Trade Entry Services Trade at Close (TAC) and Trade at Market (TAM) shall only be available for Basket Trades according to number 1.26.42 13 below.

[...]

1.26.13 Basket Trades of Equity Total Return Futures Contracts

- (1) A number of Equity Total Return Futures Contracts can be traded as a basket trade according to number 4.3 (7) of the Trading Conditions of Eurex Deutschland ("Basket Trade"). Hereby

[...]

- (c) Equity Total Return Futures Contracts traded in a Basket Trade shall be assigned to a certain Basket ID. Under such Basket ID additional Equity Total Return Futures Contracts can be traded, if they are assigned to a Bucket that was selected under the respective Basket Trade.

[...]

- (4) The respective party to a Basket Trade shall have the substitution rights according to number 1.26.123 (2) and (3) only if the requirements of the respective Profile being part of such Basket Trade according to Paragraph 3.2.7 are met after the substitution.

- (5) The substitution rights according to number 1.26.123 (2) and (3) shall be executed via a closing trade of the Equity Total Return Future Contracts to be substituted and an opposing opening transaction of the additional Equity Total Return Future

Contracts to be included in the Basket Trade via the T7 Trade Entry Service (“Substitution Trades”). The respective counterparty shall be informed 30 minutes before a party to Equity Total Return Futures Contract enters Substitution Trades into the T7 Trade Entry Service.

- (6) If a Substitution Trade was entered into T7 Trade Entry Service by a party to an Equity Total Return Futures Contract the respective counterparty shall be obliged to confirm such Substitution Trade in due time according to number 4.4 of the Trading Conditions of Eurex Deutschland. The respective counterparty may only refuse to confirm a Substitution Trade in case
- (a) the requirements according to 1.26.123 (2), (3) and/or (4) and (5) are not met or,
- [...]
- (7) The party that refuses to confirm a Substitution Trade according to 1.26.123 (6) needs to provide proof to Eurex Deutschland that the respective requirements of number (6) a) to g) are fulfilled. In case of clause 1.26.123. (6) e) neither the respective counterparty nor its compliance department shall be obliged to specify any of such internal policies, applicable administrative rules or legislation. Provision of the notice and confirmation of such to Eurex Deutschland shall be deemed sufficient.
- (8) Following receipt of the confirmation of the compliance department according to clause 1.26.123. (6) e) Eurex Deutschland shall notify the party that has requested the Substitution Trade by 12:30 CET of the Trading Day following the Trading Day on which that Substitution Trade was requested, that the requested Substitution Trade cannot be confirmed by the respective counterparty. The party that has requested the Substitution Trade may then propose another Substitution Trade.
- (9) In case of clause 1.26.123. (6) g) it is at the discretion of the party that has requested the Substitution Trade to demonstrate to Eurex Deutschland that the requirements of number (6) g) are not fulfilled.
- (10) Exchange Participants may agree to designate a Basket Trade with the Optional Early Termination (“OET”) right. In this case the initial Buyer of the Basket Trade shall have the right to terminate it prior to the expiration of the Equity Total Return Futures Contracts.
- (11) The OET rights according to Number 1.26.13 (10) shall be asserted on the second exchange day immediately prior to the expiry day in the third month preceding the expiration of the Equity Total Return Futures Contracts, being part of such Basket Trade.
- (12) The OET rights according to Number 1.26.13 (10) shall be asserted via a closing trade of the Equity Total Return Future Contracts included in the Basket Trade via TES (“Termination Trades”). The respective counterparty shall be informed 30 minutes before a party to Equity Total Return Futures Contract enters Termination Trades into TES.

(13) If a Termination Trade was entered into TES, the respective counterparty shall be obliged to confirm such Termination Trade in due time according to Number 4.4 of the Trading Conditions of Eurex Deutschland. The respective counterparty may only refuse to confirm a Termination Trade in case

(a) the requirements according to 1.26.13 (11) and (12) are not met or,

(b) the price of underlying reference shares of Equity Total Return Futures used for the Termination Trade is not within the range of daily low, to daily high, traded price as reported on the primary exchange of such underlying reference share listed at Annex G or,

(c) the TRF spread used for the Termination Trade does not correspond to the initial traded spread applied to the Equity Total Return Futures in that Basket, or

(d) the Termination Trade was entered and submitted to the counterparty via the T7 Trade Entry Service after 15:00 CET.

(14) The respective counterparty that refuses to confirm a Termination Trade according to 1.26.13 (13) needs to provide proof to Eurex Deutschland that the respective requirements of number (13) a) to d) are fulfilled.

[...]

Part 2 Contract Specifications for Options Contracts

[...]

Subpart 2.8 Contract Specifications for Index Dividend Options Contracts

[...]

2.8.1 Subject Matter of Contract

[...]

(4) The value of an options series is determined at final settlement based upon the published value of the following related dividend point calculation indices. The publication of the enclosed institutions shall be relevant for the calculation of the indices:

- EURO STOXX 50® Index DVP (Dividend Points) (STOXX Limited)
- EURO STOXX® Banks Index DVP (Dividend Points) (STOXX Limited).

[...]

[...]

2.8.6 Exercise Prices

Options series of Index Dividend Options on the EURO STOXX 50® Index Dividend Futures have exercise prices with price gradations in the amount of not less than one index dividend point. Options series of Index Dividend Options contracts on the EURO STOXX 50® Index Dividend Futures, may have exercise prices with price gradation of 5 index dividend points for terms up to 59 months or 10 index dividend points for terms of more than 59 months.

Options series of Index Dividend Options on the EURO STOXX® Banks Index Dividend Futures have exercise prices with price gradations in the amount of not less than 0.05 index dividend point. Options series of Index Dividend Options contracts on the EURO STOXX® Banks Index Dividend Futures, may have exercise prices with price gradation of 0.25 index dividend points for terms up to 35 months or 0.5 index dividend points for terms of more than 35 months.

[...]

2.8.9 Price Gradations

The price of Index Dividend Options Contract shall be determined in points with two digits. The smallest price gradation (tick) shall be: ~~0.01 points with EURO STOXX® 50 Index Dividend Options Contracts; this represents a value of EUR 1.~~

- 0.01 points for
 - EURO STOXX 50® Index Dividend Options Contracts
 - EURO STOXX® Banks Index Dividend Options Contracts

Which represents a value of:

- EUR 1 for
 - EURO STOXX 50® Index Dividend Options Contracts
- EUR 5 for
 - EURO STOXX® Banks Index Dividend Options Contracts

[...]

Part 3 Contracts Off-Book

[...]

Subpart 3.2 Contracts Admitted for Off-Book Trading

[...]

3.2.7 ~~Basket Trades~~ and Substitution Trades and Termination Trades

~~Basket Trades~~ and Substitution Trades and Termination Trades are admitted for Off-Book Trading according to Number 4.3 (7) of the Trading Conditions of Eurex Deutschland.

[...]

3.2.7.2 Substitution and Termination Trades

Substitution Trades and Termination Trades are only possible for Equity Total Return Futures according to Paragraph 1.26.123.

When entering a Substitution Trade or Termination Trade, the following must be entered

[...]

(ii) the Equity Total Return Futures Contracts to be opened and closed according to paragraph 1.26.123. (2) to (5) and 1.26.13 (10) to (11).

[...]
