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AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

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[...]

**1. Part:  
Contract Specifications for Futures Contracts**

[...]

**1.3 Subpart:  
Contract Specifications for Index Futures Contracts**

The following subpart contains contract specifications for Futures contracts on stock index („Index Futures Contracts“).

**1.3.1 Subject Matter of Contract**

- (1) An Index Futures Contract is a futures contract on a specific stock index.
- (2) Futures Contracts on the following stock indices are available for trading at the Eurex Exchanges such that the publication of the enclosed institutions shall determine the composition, weighting and calculation:

[...]

- EURO STOXX 50<sup>®</sup> ex Financials Index (STOXX Limited)
- EURO STOXX 50<sup>®</sup> Index (STOXX Limited)
- EURO STOXX<sup>®</sup> Index (STOXX Limited)
- EURO STOXX<sup>®</sup> Large Index (STOXX Limited)
- EURO STOXX<sup>®</sup> Mid Index (STOXX Limited)
- EURO STOXX<sup>®</sup> Select Dividend 30 Index (STOXX Limited)
- EURO STOXX<sup>®</sup> Small Index (STOXX Limited)
- iSTOXX<sup>®</sup> Europe Low Risk Factor (Net Return, EUR) (STOXX Limited)
- iSTOXX<sup>®</sup> Europe Momentum Factor (Net Return, EUR) (STOXX Limited)
- iSTOXX<sup>®</sup> Europe Quality Factor (Net Return, EUR) (STOXX Limited)
- iSTOXX<sup>®</sup> Europe Size Factor (Net Return, EUR) (STOXX Limited)
- iSTOXX<sup>®</sup> Europe Value Factor (Net Return, EUR) (STOXX Limited)
- iSTOXX<sup>®</sup> Europe Carry Factor (Net Return, EUR) (STOXX Limited)

- MDAX® (Deutsche Börse AG)

[...]

[...]

- (5) The value of a futures contract shall be:

[...]

- EUR 50 per index point for Futures Contracts on the EURO STOXX® Sector Indices, STOXX® Europe 600 Sector Indices, STOXX® Europe 600 Index (~~Product ID: FXXP~~), STOXX® Europe Large 200 Index (~~Product ID: FLCF~~), STOXX® Europe Mid 200 Index (~~Product ID: FMCF~~), STOXX® Europe Small 200 Index (~~Product ID: FSCP~~), EURO STOXX® Index, EURO STOXX® Large Index, EURO STOXX® Mid Index, EURO STOXX® Small Index, iSTOXX® Europe Low Risk Factor (Net Return, EUR), iSTOXX® Europe Momentum Factor (Net Return, EUR), iSTOXX® Europe Quality Factor (Net Return, EUR), iSTOXX® Europe Size Factor (Net Return, EUR), iSTOXX® Europe Value Factor (Net Return, EUR), iSTOXX® Europe Carry Factor (Net Return, EUR)

[...]

[...]

#### **1.3.4 Last Trading Day, Final Settlement Day, Close of Trading**

[...]

- (4) Close of trading on the last trading day

- for DAX®, Mini-DAX®, MDAX®, TecDAX® DivDAX® Futures Contracts shall be the start of the call phase of the intra-day auctions in the electronic trading system of the Frankfurt Stock Exchange as determined by the Management Boards of the Eurex Exchanges
- for OMXH25 Futures Contracts shall be the close of trading in continuous electronic trading at Helsinki Stock Exchange
- for SMI® Futures Contracts, SLI® Futures Contracts and SMIM® Futures Contracts shall be 9:00 CET.
- for
  - EURO STOXX 50® ex Financials Index
  - EURO STOXX 50® Index (Product ID: FESX)
  - EURO STOXX 50® Index (Product ID: FESQ)
  - EURO STOXX® Index
  - EURO STOXX® Large Index
  - EURO STOXX® Mid Index
  - EURO STOXX® Small Index
  - EURO STOXX® Sector Index
  - EURO STOXX® Select Dividend 30 Index
  - iSTOXX® Europe Low Risk Factor (Net Return, EUR)
  - iSTOXX® Europe Momentum Factor (Net Return, EUR)
  - iSTOXX® Europe Quality Factor (Net Return, EUR)

- iSTOXX® Europe Size Factor (Net Return, EUR)
  - iSTOXX® Europe Value Factor (Net Return, EUR)
  - iSTOXX® Europe Carry Factor (Net Return, EUR)
  - STOXX® Europe 50 Index
  - STOXX® Europe Large 200 Index (Product ID: FLCP)
  - STOXX® Europe Mid 200 Index (Product ID: FMCP)
  - STOXX® Europe Small 200 Index (Product ID: FSCP)
  - STOXX® Europe 600 Index (Product ID: FXXP)
  - STOXX® Europe 600 Sector Index
- Futures Contracts shall be at 12:00 p.m. CET

[...]

### 1.3.5 Price Gradations

The price of Index Futures Contracts shall be quoted in points. The minimum price change (Tick) shall be:

- 0.05 points at
  - DivDax® this represents a value of 10 EUR
  - MSCI ACWI Index (NTR, EUR), MSCI EMU Index (GTR, EUR), MSCI EMU (NTR, EUR), MSCI Europe (GTR, EUR), MSCI Europe (NTR & Price, EUR), MSCI Europe ex Switzerland, MSCI Europe Growth, MSCI Europe Value, MSCI France (GTR, EUR), MSCI France (NTR, EUR), MSCI World Index (GTR, EUR), this represents a value of 5 EUR
  - MSCI ACWI (NTR, USD) and MSCI ACWI ex USA, this represents a value of 5 USD
- 0.1 points at
  - OMXH25, this represents a value of EUR 1
  - EURO STOXX® Sectors, this represents a value of EUR 5
  - STOXX® Europe 600 Sectors, this represents a value of EUR 5
  - STOXX® Europe 600 (~~Product ID: FXXP~~), this represents a value of EUR 5
  - STOXX® Europe Large 200 (~~Product ID: FLCP~~), this represents a value of EUR 5
  - STOXX® Europe Mid 200 (~~Product ID: FMCP~~), this represents a value of EUR 5
  - STOXX® Europe Small 200 (~~Product ID: FSCP~~), this represents a value of EUR 5
  - EURO STOXX®, this represents a value of EUR 5
  - EURO STOXX® Large, this represents a value of EUR 5
  - EURO STOXX® Mid, this represents a value of EUR 5
  - EURO STOXX® Small, this represents a value of EUR 5
  - iSTOXX® Europe Low Risk Factor (Net Return, EUR), this represents a value of EUR 5
  - iSTOXX® Europe Momentum Factor (Net Return, EUR), this represents a value of EUR 5
  - iSTOXX® Europe Quality Factor (Net Return, EUR), this represents a value of EUR 5
  - iSTOXX® Europe Size Factor (Net Return, EUR), this represents a value of EUR 5
  - iSTOXX® Europe Value Factor (Net Return, EUR), this represents a value of

EUR 5

- iSTOXX® Europe Carry Factor (Net Return, EUR), this represents a value of EUR 5

- SLI®, this represents a value of CHF 1

- MSCI Emerging Markets (NTR, EUR) und MSCI World (NTR, EUR), this represents a value of EUR 10

[...]

[...]

[...]

**Annex C in relation to Contract Specifications:**

**Trading Hours Futures Contracts**

[...]

**Index Futures Contracts**

| Product   | Product-ID  | Pre-Trading-Period | Continuous Trading | Post-Trading Full-Period | TES Block Trading  | Last Trading Day |  |
|---|-------------|--------------------|--------------------|--------------------------|--------------------|------------------|--|
|   |             |                    |                    |                          |                    | Trading until    |  |
| [...]   |             |                    |                    |                          |                    |                  |  |
| <u>iSTOXX® Europe Low Risk Factor Index Futures</u> | <u>FXFR</u> | <u>07:30-07:50</u> | <u>07:50-22:00</u> | <u>22:00-22:30</u>       | <u>08:00-22:00</u> | <u>12:00</u>     |  |
| <u>iSTOXX® Europe Momentum Factor Index Futures</u> | <u>FXFM</u> | <u>07:30-07:50</u> | <u>07:50-22:00</u> | <u>22:00-22:30</u>       | <u>08:00-22:00</u> | <u>12:00</u>     |  |
| <u>iSTOXX® Europe Quality Factor Index Futures</u>  | <u>FXFQ</u> | <u>07:30-07:50</u> | <u>07:50-22:00</u> | <u>22:00-22:30</u>       | <u>08:00-22:00</u> | <u>12:00</u>     |  |
| <u>iSTOXX® Europe Size Factor Index Futures</u>     | <u>FXFS</u> | <u>07:30-07:50</u> | <u>07:50-22:00</u> | <u>22:00-22:30</u>       | <u>08:00-22:00</u> | <u>12:00</u>     |  |
| <u>iSTOXX® Europe Value Factor Index Futures</u>    | <u>FXFV</u> | <u>07:30-07:50</u> | <u>07:50-22:00</u> | <u>22:00-22:30</u>       | <u>08:00-22:00</u> | <u>12:00</u>     |  |
| <u>iSTOXX® Europe Carry Factor Index Futures</u>    | <u>FXFC</u> | <u>07:30-07:50</u> | <u>07:50-22:00</u> | <u>22:00-22:30</u>       | <u>08:00-22:00</u> | <u>12:00</u>     |  |
| [...]   |             |                    |                    |                          |                    |                  |  |

\* During daylight savings time in Germany (CEST), trading in Germany on the last trading day ends on 12:00 CET.

All times CET

[...]

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