1. Part: Contract Specifications for Futures Contracts

[...]

1.4 Subpart: Contract Specifications for Futures Contracts on Shares of Exchange-Traded Funds (EXTF Futures)

The following subpart contains contract specifications for Futures Contracts on shares of exchange-traded funds (“EXTF Futures”).

[...]

1.4.7 Delisting of an Underlying

If a cash market which – according to these Contract Specifications – has been determined as the relevant cash market for a EXTF Futures Contract, announces that, pursuant to the regulations of the cash market, the underlying is no longer listed or traded on such cash market (“Delisting”) or if the issuer of the underlying announces a delisting, the Management Board of Eurex Deutschland or Eurex Zürich respectively may, in accordance with the Exchange Rules,

1. order the exclusion of delivery on the last trading day of the concerned EXTF Futures Contracts and

2. order the delisting and the early termination in relation to the concerned EXTF Futures Contracts on the last trading day of the underlying.

In such case, the Management Board shall determine the price of the underlying relevant for cash settlement. The settlement of the contracts shall take place according to the fair value method on the basis of the countervalue of the underlying, taking into account the risk-free interest rate in relation to the remaining term and, if applicable, any estimated dividends. If liquidation proceedings, insolvency proceedings or any similar procedure has been opened in respect of the underlying, settlement shall take place on the basis of the closing price of the underlying on the last trading day before delisting.
1.6 Subpart: Contract Specifications for Futures Contracts on Shares

The following subpart contains the contract form for Futures Contracts on Shares ("Shares-Futures Contracts").

1.6.9 Delisting of an Underlying

If a cash market which – according to these Contract Specifications – has been determined as the relevant cash market for a Shares-Futures Contract, announces that, pursuant to the regulations of the cash market, the underlying is no longer listed or traded on such cash market ("Delisting") or if the company to which the Shares-Futures Contract refers, announces a delisting, and if such delisting does not take place pursuant to an event covered by number 1.6.7, the Management Board of Eurex Deutschland or Eurex Zürich respectively may, in accordance with the Exchange Rules,

1. order the exclusion of delivery on the last trading day of the concerned Shares-Futures Contracts and
2. order the delisting and the early termination in relation to the concerned Shares-Futures Contracts on the last trading day of the underlying.

In such case, the Management Board shall determine the price of the underlying relevant for cash settlement. The settlement of the contracts shall take place according to the fair value method on the basis of the countervalue of the underlying, taking into account the risk-free interest rate in relation to the remaining term and, if applicable, any estimated dividends. If liquidation proceedings, insolvency proceedings or any similar procedure has been opened in respect of the company to which the underlying refers, settlement shall take place on the basis of the closing price of the underlying on the last trading day before delisting.

1.14 Subpart: Contract Specifications for Futures Contracts on the Dividends of Shares

The following subpart contains contract specifications for Futures Contracts on the Dividends of Shares ("Single Stock Dividend Futures").

1.14.8 Alterations to the Contract Sizes and Expiration Days of Futures Contracts on the Dividends of Shares

(1) Contract terms are not adjusted in the case of regular dividend payments.
(8) Nationalisation, Insolvency or Delisting.

If shareholders are subject to an event that is determined by the Eurex Exchanges as a nationalization, insolvency or actions leading to a de-listing of the offered shares or other rights on one of the Exchanges determined by the Eurex Exchanges, the futures contracts will, where practicable, be adjusted under the terms of 1.14.8 paragraph (7) as if it were a merger.

[…] (10) If a corporate action, which is carried out within the meaning of the aforementioned conditions, is an event that is determined by the Eurex Exchanges as a nationalization, insolvency or actions leading to a de-listing of the offered shares or other rights on one of the Exchanges determined by the Eurex Exchanges, and it is determined that this cannot otherwise be regulated by the conditions of number 1.14.8, the expiration date of the futures contracts can be amended to the date determined by Eurex Exchanges to be the date that futures and options contracts on the reference shares are revoked or suspended and will then determine a final settlement price (Chapter II, number 2.1516.2 of the Clearing Conditions for Eurex Clearing AG). The Eurex Exchanges shall notify the Exchange participants of the intended actions.

1.14.10 Delisting of an Underlying

If a cash market which – according to these Contract Specifications – has been determined as the relevant cash market for a Single Stock Dividend Futures Contract, announces that, pursuant to the regulations of the cash market, the underlying is no longer listed or traded on such cash market ("Delisting") or if the company to which the Single Stock Dividend Futures Contract refers, announces a delisting, and if such delisting does not take place pursuant to an event covered by number 1.14.8, the Management Board of Eurex Deutschland or Eurex Zürich respectively may, in accordance with the Exchange Rules, order the delisting and the early termination in relation to the concerned Single Stock Dividend Futures Contracts on the last trading day of the underlying.

In such case, the Management Board shall determine the price of the underlying relevant for cash settlement. The settlement of the contracts shall take place according to the fair value method on the basis of the average settlement prices on the ten days preceding the first public announcement of the delisting. If liquidation proceedings, insolvency proceedings or any similar procedure has been opened in respect of the company to which the underlying refers, settlement shall take place, taking into account any dividends already and actually paid.

[…]
1.16 **Subpart:**
**Contract Specifications for Futures-Contracts on Xetra-Gold®**

The following subpart contains contract specifications for Future Contracts on Xetra-Gold®-Bonds („Xetra-Gold®-Future“)

[...] 

1.16.7 **Delisting of an Underlying**

If the Frankfurter Wertpapierbörse announces that, pursuant to its regulations, Xetra-Gold® is no longer listed or traded ("Delisting") or if the issuer of the underlying announces a delisting, the Management Board of Eurex Deutschland or Eurex Zürich respectively may, in accordance with the Exchange Rules,

1. order the exclusion of delivery on the last trading day of the concerned Xetra-Gold®-Futures Contracts and

2. order the delisting and the early termination in relation to the concerned Xetra-Gold®-Futures Contracts on the last trading day of the underlying.

In such case, the Management Board shall determine the price of the underlying relevant for cash settlement. The settlement of the contracts shall take place according to the fair value method on the basis of the countervalue of the underlying, taking into account the risk-free interest rate in relation to the remaining term and, if applicable, any estimated dividends. If liquidation proceedings, insolvency proceedings or any similar procedure has been opened in respect of the issuer of the underlying, settlement shall take place on the basis of the closing price of the underlying on the last trading day before delisting.

[...] 

1.17 **Subpart:**
**Contract Specifications for Futures Contracts on Exchange-Traded Commodities Securities**

The following subpart contains contract specifications for Futures Contracts on exchange-traded commodities securities ("ETC Futures").

[...] 

1.17.7 **Delisting of an Underlying**

If a cash market which – according to these Contract Specifications – has been determined as the relevant cash market, announces that, pursuant to the regulations of the cash market, the underlying of an ETC Futures Contract is no longer listed or traded on such cash market ("Delisting") or if the issuer of the underlying announces a delisting, the Management Board of Eurex Deutschland or Eurex Zürich respectively may, in accordance with the Exchange Rules,

1. order the exclusion of delivery on the last trading day of the concerned ETC Futures Contracts and

2. order the delisting and the early termination in relation to the concerned ETC Futures Contracts on the last trading day of the underlying.
In such case, the Management Board shall determine the price of the underlying relevant for cash settlement. The settlement of the contracts shall take place according to the fair value method on the basis of the countervalue of the underlying, taking into account the risk-free interest rate in relation to the remaining term and, if applicable, any estimated dividends. If liquidation proceedings, insolvency proceedings or any similar procedure has been opened in respect of the issuer of the underlying, settlement shall take place on the basis of the closing price of the underlying on the last trading day before delisting.

[...]

2. Part: Contract Specifications for Options Contracts

[...]

2.5 Subpart: Contract Specifications for Options Contracts on Shares of Exchange-Traded Funds (EXTF-Options)

The following subpart contains contract specifications for Options Contracts shares of exchange-traded funds (“EXTF-Options).

[...]

2.5.13 Delisting of an Underlying

If a cash market which – according to these Contract Specifications – has been determined as the relevant cash market for a EXTF Options Contract, announces that, pursuant to the regulations of the cash market, the underlying is no longer listed or traded on such cash market (“Delisting”) or if the issuer of the underlying announces a delisting, the Management Board of Eurex Deutschland or Eurex Zürich respectively may, in accordance with the Exchange Rules,

1. order the exclusion of delivery on the last trading day of the concerned EXTF Options Contracts and

2. order the delisting and the early termination in relation to the concerned EXTF Options Contracts on the last trading day of the underlying.

In such case, the Management Board shall determine the price of the underlying relevant for cash settlement. The settlement of the contracts shall take place according to the fair value method. The fair value of an option is calculated by means of the Cox-Ross-Rubinstein binomial model. The calculation for each options series takes place on the settlement day, taking into account the value of the underlying on the last trading day, the risk-free interest rate relating to the option’s remaining term as well as any distributions. Furthermore, the volatility will be determined for the underlying. For determination of each such volatility, the following shall apply: From the settlement prices of the individual series on the ten days preceding the first public announcement of the delisting, the implicit volatility is calculated, and in a second step, the average volatility is determined. Every highest and lowest value shall be excluded from the calculation of the average.
liquidation proceedings, insolvency proceedings or any similar procedure has been opened in respect of the underlying, cash settlement shall only take place on the basis of the closing price of the underlying and the execution price of the option on the last trading day (intrinsic value of the option).

2.6 Subpart: Contract Specifications for Options Contracts and Low Exercise Price Options on Stocks

The following subpart contains contract specifications for Options Contracts on stocks of stock corporations (stock options) and low exercise price options on stocks of stock corporations (LEPOs). Depositary Receipts (Certificates representing shares) shall be regarded as shares. Annex B subsection 2.6. provides an overview on any tradeable stock options and LEPOs as well as the contract size (subsection 2.6.1), terms (subsection 2.6.4) and price gradations (subsection 2.6.11).

[...]

2.6.15 Delisting of an Underlying

If a cash market which – according to these Contract Specifications – has been determined as the relevant cash market for stock options and LEPOs, announces that, pursuant to the regulations of the cash market, the underlying is no longer listed or traded on such cash market (“Delisting”) or if the company to which stock options or LEPOs respectively the refer, announces a delisting, and if such delisting does not take place pursuant to an event covered by number 2.6.10, the Management Board of Eurex Deutschland or Eurex Zürich respectively may, in accordance with the Exchange Rules,

1. order the exclusion of delivery on the last trading day of the concerned stock options and LEPOs and
2. order the delisting and the early termination in relation to the concerned stock options and LEPOs on the last trading day of the underlying.

In such case, the Management Board shall determine the price of the underlying relevant for cash settlement. The settlement of the contracts shall take place according to the fair value method. The fair value of an option is calculated by means of the Cox-Ross-Rubinstein binomial model. The calculation for each options series takes place on the settlement day, taking into account the value of the underlying on the last trading day, the risk-free interest rate relating to the option’s remaining term as well as any dividends. Furthermore, the volatility will be determined for the underlying. For determination of each such volatility, the following shall apply: From the settlement prices of the individual series on the ten days preceding the first public announcement of the delisting, the implicit volatility is calculated, and in a second step, the average volatility is determined. Every highest and lowest value shall be excluded from the calculation of the average. If liquidation proceedings, insolvency proceedings or any similar procedure has been opened in respect of the company to which the underlying refers, cash settlement shall only take place on the basis of the closing price of the underlying and the execution price of the option on the last trading day (intrinsic value of the option).
2.10 Subpart: Contract Specifications for Option Contracts on Xetra-Gold®

The following subpart contains contract specifications for Option Contracts on the Xetra-Gold®-Bond (“Xetra-Gold®-Option”)

2.10.13 Delisting of an Underlying

If the Frankfurter Wertpapierbörse announces that, pursuant to its regulations, Xetra-Gold® is no longer listed or traded (“Delisting”) or if the issuer of the underlying announces a delisting, the Management Board of Eurex Deutschland or Eurex Zürich respectively may, in accordance with the Exchange Rules,

1. order the exclusion of delivery on the last trading day of the concerned Xetra-Gold®-Options Contracts and
2. order the delisting and the early termination in relation to the concerned Xetra-Gold®-Options Contracts on the last trading day of the underlying.

In such case, the Management Board shall determine the price of the underlying relevant for cash settlement. The settlement of the contracts shall take place according to the fair value method. The fair value of an option is calculated by means of the Cox-Ross-Rubinstein binomial model. The calculation for each options series takes place on the settlement day, taking into account the value of the underlying on the last trading day, the risk-free interest rate relating to the option’s remaining term as well as any distributions. Furthermore, the volatility will be determined for the underlying. For determination of each such volatility, the following shall apply: From the settlement prices of the individual series on the ten days preceding the first public announcement of the delisting, the implicit volatility is calculated, and in a second step, the average volatility is determined. Every highest and lowest value shall be excluded from the calculation of the average. If liquidation proceedings, insolvency proceedings or any similar procedure has been opened in respect of the issuer of the underlying, cash settlement shall only take place on the basis of the closing price of the underlying and the execution price of the option on the last trading day (intrinsic value of the option).

2.12 Subpart: Contract Specifications for Options Contracts on Exchange-Traded Commodities Securities

The following subpart contains contract specifications for Options Contracts on exchange-traded commodities securities ("ETC Options").
2.12.12 Delisting of an Underlying

If a cash market which – according to these Contract Specifications – has been determined as the relevant cash market for ETC Options Contracts, announces that, pursuant to the regulations of the cash market, the underlying is no longer listed or traded on such cash market ("Delisting") or if the issuer of the underlying announces a delisting, the Management Board of Eurex Deutschland or Eurex Zürich respectively may, in accordance with the Exchange Rules,

1. order the exclusion of delivery on the last trading day of the concerned ETC Options Contracts and
2. order the delisting and the early termination in relation to the concerned ETC Options Contracts on the last trading day of the underlying.

In such case, the Management Board shall determine the price of the underlying relevant for cash settlement. The settlement of the contracts shall take place according to the fair value method. The fair value of an option is calculated by means of the Cox-Ross-Rubinstein binomial model. The calculation for each options series takes place on the settlement day, taking into account the value of the underlying on the last trading day, the risk-free interest rate relating to the option’s remaining term as well as any distributions. Furthermore, the volatility will be determined for the underlying. For determination of each such volatility, the following shall apply: From the settlement prices of the individual series on the ten days preceding the first public announcement of the delisting, the implicit volatility is calculated, and in a second step, the average volatility is determined. Every highest and lowest value shall be excluded from the calculation of the average. If liquidation proceedings, insolvency proceedings or any similar procedure has been opened in respect of the issuer of the underlying, cash settlement shall only take place on the basis of the closing price of the underlying and the execution price of the option on the last trading day (intrinsic value of the option).

Annex A in relation to subsection 1.6 of the Contract Specifications:

<table>
<thead>
<tr>
<th>Futures on Shares of</th>
<th>Product ID</th>
<th>Group ID*</th>
<th>Cash Market-ID*</th>
<th>Contract Size</th>
<th>Minimum Price Change</th>
<th>Currency **</th>
</tr>
</thead>
<tbody>
<tr>
<td>3i Group PLC</td>
<td>IIG</td>
<td>GB01</td>
<td>XLON</td>
<td>1000</td>
<td>0.0001</td>
<td>GBX</td>
</tr>
<tr>
<td>Zurich Insurance</td>
<td>ZURF</td>
<td>CH01</td>
<td>XVTX</td>
<td>10</td>
<td>0.0001</td>
<td>CHF</td>
</tr>
</tbody>
</table>

* The group ID as well as the cash market ID shall be assigned by the Eurex Exchanges according to the following table and shall, amongst others things, serve the purpose of determining a market place for the price of the share underlying the contract. If the reference market of the underlying share is changed within the Electronic Trading System of the Euronext Exchanges Euronext Brussels, Euronext Paris and Euronext Amsterdam, the Management Board of Eurex Deutschland and Eurex Zürich may change the cash market-ID for a contract and thus determine a relevant cash market other than the cash market determined upon the introduction of the contract.

** GBX: Pence Sterling
Annex B in relation to subsection 2.6 of the Contract Specifications:

<table>
<thead>
<tr>
<th>Options on Shares of</th>
<th>Product-ID</th>
<th>Group ID*</th>
<th>Cash Market ID*</th>
<th>Contract Size</th>
<th>Maximum Term (Months)</th>
<th>Minimum Price Change</th>
<th>Currency **</th>
</tr>
</thead>
<tbody>
<tr>
<td>A2A S.p.PA.</td>
<td>EAM</td>
<td>IT12</td>
<td>XMIL</td>
<td>2.500</td>
<td>24</td>
<td>0.0005</td>
<td>EUR</td>
</tr>
<tr>
<td>[…]</td>
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<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Zurich Insurance Group AG-N.</td>
<td>ZUW1/2/4/5</td>
<td>CH13</td>
<td>XVTX</td>
<td>10</td>
<td>1</td>
<td>0.01</td>
<td>CHF</td>
</tr>
</tbody>
</table>

* The group ID as well as the cash market ID shall be assigned by the Eurex Exchanges according to the following table and shall, amongst other things, serve the purpose of determining a market place for the price of the share underlying the contract. If the reference market of the underlying share is changed within the Electronic Trading System of the Euronext Exchanges Euronext Brussels, Euronext Paris and Euronext Amsterdam, the Management Board of Eurex Deutschland and Eurex Zürich may change the cash market-ID for a contract and thus determine a relevant cash market other than the cash market determined upon the introduction of the contract.

** GBX: Pence Sterling

Annex D in relation to subsection 1.14 of the Contract Specifications:

<table>
<thead>
<tr>
<th>Futures contracts on the dividends of Shares (&quot;Single Stock Dividend Futures&quot;)</th>
<th>Product-ID</th>
<th>Group ID*</th>
<th>Cash Market-ID*</th>
<th>Contract Size</th>
<th>Minimum Price Change</th>
<th>Currency **</th>
</tr>
</thead>
<tbody>
<tr>
<td>3M Co</td>
<td>M2MM</td>
<td>US21</td>
<td>XNYS</td>
<td>1000</td>
<td>0.001</td>
<td>USD</td>
</tr>
<tr>
<td>[…]</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>Zurich Insurance Group AG – N.</td>
<td>Z2UR</td>
<td>CH21</td>
<td>XVTX</td>
<td>1000</td>
<td>0.001</td>
<td>CHF</td>
</tr>
</tbody>
</table>

* The group ID as well as the cash market ID shall be assigned by the Eurex Exchanges according to the following table and shall merely have an internal assignment function. If the reference market of the underlying share is changed within the Electronic Trading System of the Euronext Exchanges Euronext Brussels, Euronext Paris and Euronext Amsterdam, the Management Board of Eurex Deutschland and Eurex Zürich may change the cash market-ID for a contract and thus determine a relevant cash market other than the cash market determined upon the introduction of the contract.

** GBX: Pence Sterling

<table>
<thead>
<tr>
<th>Group ID</th>
<th>Relevant Cash Market</th>
<th>ID of Cash Market</th>
</tr>
</thead>
<tbody>
<tr>
<td>BE21</td>
<td>Electronic Trading System of the NYSE Euronext Brussels</td>
<td>XBRU</td>
</tr>
<tr>
<td>[…]</td>
<td></td>
<td></td>
</tr>
<tr>
<td>FR21</td>
<td>Electronic Trading System of the NYSE Euronext Paris</td>
<td>XPAR</td>
</tr>
<tr>
<td>[…]</td>
<td></td>
<td></td>
</tr>
<tr>
<td>GB23</td>
<td>Electronic Trading System of the NYSE Euronext Amsterdam</td>
<td>XAMS</td>
</tr>
</tbody>
</table>

[...]