
AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED,

DELETIONS ARE CROSSED OUT.

[...]

Part 1 Contract Specifications for Futures Contracts

[...]

Subpart 1.3 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

[...]

- (2) Futures Contracts on the following stock indices are available for trading at Eurex Deutschland such that the publication of the enclosed institutions shall determine the composition, weighting and calculation:

[...]

- FTSE[®] 100 Index (FTSE International Limited)
- ~~The following iSTOXX[®] Europe Indices (for the purposes of the Index Futures Contracts "iSTOXX[®] Europe Indices"):~~
 - ~~— iSTOXX[®] Europe Low Risk Factor (Net Return, EUR) (STOXX Limited)~~
 - ~~— iSTOXX[®] Europe Momentum Factor (Net Return, EUR) (STOXX Limited)~~
 - ~~— iSTOXX[®] Europe Quality Factor (Net Return, EUR) (STOXX Limited)~~
 - ~~— iSTOXX[®] Europe Size Factor (Net Return, EUR) (STOXX Limited)~~
 - ~~— iSTOXX[®] Europe Value Factor (Net Return, EUR) (STOXX Limited)~~
 - ~~— iSTOXX[®] Europe Carry Factor (Net Return, EUR) (STOXX Limited)~~

[...]

- (6) 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,

STOXX® Europe Large 200 Index, STOXX® Europe Mid 200 Index, STOXX® Europe Small 200 Index, 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

[...]

(3) Close of trading on the last trading day

[...]

- for

[...]

- 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)~~

[...]

1.3.5 Price Gradations

1.3.5.1 General Price Gradations for Index Futures Contracts

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

[...]

- 0.1 points at

[...]

- ~~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

[...]

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*
[...]			
Index Futures			
[...]			
Futures Contracts on the FTSE® 100 Index (FTUK)	Y	500	
Futures Contracts on the iSTOXX® Europe Low Risk, Momentum, Quality, Size, Value and Carry Factor Index	Y	10	
[...]			

* 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.

[...]

3.2.3 Exchange for Physicals for Index Futures/FX Futures (“EFP-I”)

The following Contracts are admitted:

[...]

- Futures Contracts on the EURO STOXX® Select Dividend 30 Index (FEDV)
- ~~Futures Contracts on the iSTOXX® Europe Low Risk Factor Index (FXFR)~~
- ~~Futures Contracts on the iSTOXX® Europe Momentum Factor Index (FXFM)~~
- ~~Futures Contracts on the iSTOXX® Europe Quality Factor Index (FXFQ)~~
- ~~Futures Contracts on the iSTOXX® Europe Size Factor Index (FXFS)~~
- ~~Futures Contracts on the iSTOXX® Europe Value Factor Index (FXFV)~~
- ~~Futures Contracts on the iSTOXX® Europe Carry Factor Index (FXFC)~~

[...]

3.2.4 Exchange for Swaps (“EFS”)

The following Contracts are admitted:

[...]

- Futures Contracts on the EURO STOXX® Select Dividend 30 Index (FEDV)
- ~~Futures Contracts on the iSTOXX® Europe Low Risk Factor Index (FXFR)~~
- ~~Futures Contracts on the iSTOXX® Europe Momentum Factor Index (FXFM)~~
- ~~Futures Contracts on the iSTOXX® Europe Quality Factor Index (FXFQ)~~
- ~~Futures Contracts on the iSTOXX® Europe Size Factor Index (FXFS)~~
- ~~Futures Contracts on the iSTOXX® Europe Value Factor Index (FXFV)~~
- ~~Futures Contracts on the iSTOXX® Europe Carry Factor Index (FXFC)~~

[...]

[...]
