
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

[...]

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:

[...]

- ~~The following STOXX® USA 500 Factor Indices (for the purposes of the Index Futures Contracts, "STOXX® USA 500 Factor Indices"):~~

- ~~— STOXX USA 500 Industry Neutral A_x Value (Net Return, USD) (STOXX Limited)~~
- ~~— STOXX USA 500 Industry Neutral A_x Size (Net Return, USD) (STOXX Limited)~~
- ~~— STOXX USA 500 Industry Neutral A_x Quality (Net Return, USD) (STOXX Limited)~~
- ~~— STOXX USA 500 Industry Neutral A_x Multi-Factor (Net Return, USD) (STOXX Limited)~~
- ~~— STOXX USA 500 Industry Neutral A_x Momentum (Net Return, USD) (STOXX Limited)~~
- ~~— STOXX USA 500 Industry Neutral A_x Low Risk (Net Return, USD) (STOXX Limited)~~

[...]

- (5) [Deleted] Futures Contracts on the following STOXX® Global Thematic Indices (for the purposes of the Index Futures Contracts, the "STOXX® Global Thematic Indices") are available for trading at Eurex Deutschland:

- ~~■ STOXX Global Breakthrough Healthcare Index~~
- ~~■ STOXX Global Digitalisation Index~~
- ~~■ STOXX Global Digital Security Index~~

~~— The publication of the STOXX Limited shall determine the composition, weighting and calculation of the indices listed in Paragraph 3, 4 and 5.~~

(6) The value of a futures contract shall be:

[...]

- USD 10 per index point for Futures Contracts on the EURO STOXX 50® Index (Product ID: FESQ; the product FESQ is a quanto future, meaning the product currency (USD) differs from the currency of the index (EURO STOXX 50® Index, calculated in EUR)), FTSE® All-World Index (NTR, USD), MSCI Australia Index, MSCI Canada (GTR, USD), MSCI Colombia Index, MSCI EAFE (NTR, USD), MSCI Emerging Markets ex China, MSCI Emerging Markets Small Cap (NTR, USD), MSCI Emerging Markets Asia Small Cap (NTR, USD), MSCI Emerging Markets EMEA Small Cap (NTR, USD), MSCI Emerging Markets Latin America Small Cap (NTR, USD), MSCI Europe Index (NTR, USD), MSCI India Banks (NTR, USD), MSCI Indonesia, MSCI Japan Index (NTR, USD), MSCI Kokusai Index (NTR), MSCI Kuwait Index, MSCI North America (GTR, USD), MSCI North America (NTR, USD), MSCI Pacific Index (NTR), MSCI Pacific ex Japan, MSCI Peru Index, MSCI Qatar, MSCI Saudi Arabia (USD, NTR) (Futures on MSCI Saudi Arabia can only be traded in the order book in multiples of 5 contracts), MSCI Thailand Index, MSCI United Kingdom (NTR, USD), MSCI USA (GTR, USD), MSCI USA (NTR, USD) Index, MSCI USA Equal Weighted Index, MSCI USA Momentum Index, MSCI USA Quality Index, MSCI USA Value Weighted Index, MSCI World ex USA, MSCI World Growth (NTR, USD), MSCI World Value (NTR, USD), MSCI World Enhanced Value (NTR, USD), MSCI World Growth Target (NTR, USD), MSCI World Momentum (NTR, USD), MSCI World Equal Weighted (NTR, USD), MSCI World Quality (NTR, USD), MSCI World High Dividend Yield (NTR, USD), MSCI World Minimum Volatility (NTR, USD), the MSCI World Index (NTR & Price, USD), the MSCI Emerging Markets Asia Screened Index, the MSCI USA Screened Index, the MSCI World Screened Index, the MSCI EM Screened Index, the MSCI EAFE Screened Index, the MSCI Japan Screened Index, the MSCI USA SRI Index, the MSCI World SRI Index, and the MSCI EM SRI Index and ~~STOXX Global Thematic Indices~~

[...]

- USD 100 per index point for Futures Contracts on the MSCI AC Asia Pacific Index, MSCI AC Asia Pacific ex Japan Index, MSCI AC Asia ex Japan (NTR, USD), MSCI ACWI (NTR, USD), MSCI ACWI ex USA Index, MSCI Brazil Index, MSCI Emerging Markets Index (NTR, USD), MSCI Emerging Markets Growth (USD, NTR), MSCI Emerging Markets Value (USD, NTR), MSCI Emerging Markets Asia Index, MSCI Emerging Markets EMEA Index, MSCI Emerging Markets Latin America Index, MSCI Hungary Index, MSCI India Index, MSCI Israel Index, MSCI Malaysia Index, MSCI Taiwan (USD, NTR), MSCI New Zealand, MSCI Poland Index, the MSCI South Africa Index, the MSCI World Sector Indices (except MSCI World Real Estate), the MSCI World Small Cap Index, the STOXX® USA 500 ESG-X Index and ~~the STOXX USA 500 Industry~~

~~Neutral Ax Value Index, STOXX USA 500 Industry Neutral Ax Size Index, STOXX USA 500 Industry Neutral Ax Quality Index, STOXX USA 500 Industry Neutral Ax Multi-Factor Index, STOXX USA 500 Industry Neutral Ax Momentum Index, the STOXX® USA 500 Industry Neutral Ax Low Risk Index, the STOXX® USA Titans 30 Index, the STOXX® US Nexus 100 Index and the STOXX® US 2000 Index~~

[...]

[...]

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

[...]

(3) Close of trading on the last trading day

[...]

- for ~~FTSE® All-World Futures Contracts, MSCI Index Futures Contracts, STOXX® Global Select Dividend 100, STOXX® USA 500 ESG-X, STOXX® USA 500 Industry Neutral Ax Value, STOXX® USA 500 Industry Neutral Ax Size, STOXX® USA 500 Industry Neutral Ax Quality, STOXX® USA 500 Industry Neutral Ax Multi-Factor, STOXX® USA 500 Industry Neutral Ax Momentum, STOXX® USA 500 Industry Neutral Ax Low Risk Index, STOXX Global Thematics Contracts and STOXX® Semiconductor 30 Index~~ shall be 10:00 p.m. CET

[...]

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:

[...]

- 0.05 points at

[...]

- ~~STOXX® USA 500 ESG-X, STOXX® USA 500 Industry Neutral Ax Value, STOXX® USA 500 Industry Neutral Ax Size, STOXX® USA 500 Industry Neutral Ax Quality, STOXX® USA 500 Industry Neutral Ax Multi-Factor, STOXX® USA 500 Industry Neutral Ax Momentum and STOXX® USA 500 Industry Neutral Ax Low Risk~~, this represents a value of USD 5

[...]

- 0.5 points at

[...]

- MSCI Emerging Markets ex China, MSCI Emerging Markets Small Cap (NTR, USD), MSCI Emerging Markets Asia Small Cap (NTR, USD), MSCI Emerging Markets EMEA Small Cap (NTR, USD), MSCI Emerging Markets Latin America

Small Cap (NTR, USD), MSCI India Banks (NTR, USD), MSCI Indonesia, MSCI Kuwait, MSCI Peru, MSCI Qatar, MSCI Saudi Arabia (USD, NTR), MSCI Thailand and MSCI World (Price, USD), ~~STOXX Global Thematic Indices~~, this represents a value of USD 5.00

[...]

[...]

Subpart 1.4 Contract Specifications for Futures Contracts on Shares of Exchange-Traded Funds

[...]

1.4.1 Subject Matter of Contract

Futures Contracts on the following shares of exchange-traded funds ("EXTF Futures") are available at Eurex Deutschland:

[...]

- iShares SMI® (SIX Swiss Exchange AG)
- iShares Gold Producers UCITS ETF (Acc) (Frankfurt Stock Exchange FWB)

[...]

[...]

Subpart 1.24 ~~[Deleted]~~ Contract Specifications for FX Rolling Spot Futures Contracts

~~This following subpart contains contract specifications for FX Rolling Spot Futures Contracts on currencies (foreign exchange) without final maturity date ("FX Rolling Spot Futures Contracts").~~

~~1.24.1 Subject Matter of Contract~~

- ~~(1) An FX Rolling Spot Futures Contract is a perpetual futures contract without final maturity date on the purchase of units of a specified base currency against payment of units of a specified quote currency. An FX Rolling Spot Futures Contract is traded in its respective quote currency.~~
- ~~(2) Positions in FX Rolling Spot Futures Contracts are rolled on a daily basis (pursuant to Chapter II Part 2 Number 2.12.1 Paragraph 1 of the Clearing Conditions of Eurex Clearing AG) if an open position exists at the end of the trading day.~~
- ~~(3) FX Rolling Spot Futures Contracts with the following combinations of base and quote currencies are available for trading at Eurex Deutschland:~~
 - ~~Sterling – Swiss Franc~~
 - ~~Sterling – US Dollar~~
 - ~~Euro – Sterling~~

- ~~Euro – Swiss Franc~~
- ~~Euro – US Dollar~~
- ~~US Dollar – Swiss Franc~~
- ~~Australian Dollar – U.S. Dollar~~
- ~~Australian Dollar – Japanese Yen~~
- ~~Euro – Australian Dollar~~
- ~~Euro – Japanese Yen~~
- ~~U.S. Dollar – Japanese Yen~~
- ~~New Zealand Dollar – U.S. Dollar~~

~~— The currency stated first in each currency pair is the base currency of such pair; the currency stated second is the quote currency.~~

- ~~(4) The nominal value of an FX Futures Contract shall be equal to 100,000 units of the base currency.~~

1.24.2 — Obligation for Performance

- ~~(1) After daily close of trading in the FX Rolling Spot Futures, the seller of an FX Rolling Spot Futures Contract shall pay in cash any difference between the agreed price and the higher daily settlement price (Chapter II Part 2 Number 2.12.2 of the Clearing Conditions of Eurex Clearing AG). The purchaser of an FX Rolling Spot Futures Contract shall pay in cash any difference between the agreed price and the lower daily settlement price (Chapter II Part 2 Number 2.12.2 of the Clearing Conditions of Eurex Clearing AG).~~
- ~~(2) The fulfilment of the FX Rolling Spot Futures shall be effected by cash settlement between the Clearing Members and Eurex Clearing AG. Each Clearing Member shall be responsible for handling the cash settlements with its own customers (including exchange participants which are not authorized to engage in clearing activities); the handling of cash settlements by exchange participants which are not authorized to engage in clearing activities to their customers is the responsibility of such exchange participants.~~

1.24.3 — Term

~~The FX Rolling Spot Futures Contracts are perpetual contracts and do not expire unless they are terminated by Eurex Clearing AG (i) upon request of an exchange participant as specified in Chapter II Number 2.12.6 of the Clearing Conditions of Eurex Clearing AG, or (ii) in accordance with Chapter II Number 2.12.7 of the Clearing Conditions of Eurex Clearing AG.~~

1.24.4 — Termination per market integrity process

~~Positions in the FX Rolling Spot Futures Contracts may be terminated by Eurex Clearing AG upon request of an exchange participant pursuant to Chapter II Number 2.12.6 of the Clearing Conditions of Eurex Clearing AG), provided that the there mentioned requirements are fulfilled.~~

1.24.5 Daily Close of Trading

~~Daily close of trading shall be at 07:00 a.m. NZT (i.e. the time prevailing in Wellington, New Zealand) for the New Zealand Dollar – U.S. Dollar currency pair, and at 05:00 p.m. ET (i.e. the time prevailing in New York, USA) for all other currency pairs.~~

1.24.6 Price Gradations

- ~~(1) The price of an FX Rolling Spot Futures Contract shall be quoted as a decimal number with five decimal places. The minimum price change (tick) shall be 0.00001, which corresponds to a value per FX Rolling Spot Futures Contract of one unit of the quote currency.~~
- ~~(2) The price of an FX Rolling Spot Futures Contract with Japanese Yen (JPY) as quotation currency shall be quoted as a decimal number with three decimal places. The minimum price change (tick) shall be 0.001, which corresponds to a value per FX Rolling Spot Futures Contract of 100 units of the quote currency.~~

1.24.7 Disrupted Market Conditions; Disruption in Orderly Exchange Trading

- ~~(1) If the Management Board decides to early terminate the contract, the Management Board shall determine the price of the underlying and the respective currency relevant for cash settlement according to its reasonable discretion.~~

~~The settlement of the contract shall take place according to the fair value method determined by the Management Board, taking into account the risk-free interest rate (including other relevant cost of carry) in relation to the remaining term.~~

[...]

Subpart 1.27 [Deleted] Contract Specifications for Stock Tracking Futures Contracts on Shares

~~The following subpart contains contract specifications for Stock Tracking Futures Contracts on Shares (“Stock Tracking Futures”).~~

1.27.1 Subject Matter of Contract

- ~~(1) A Stock Tracking Futures Contract is a futures contract on a specific share, adjusted for regular dividends that are paid during the lifetime of the contract.~~
- ~~(2) Available for trading at Eurex Deutschland are Stock Tracking Futures Contracts listed in Annex H in the respectively indicated currencies.~~

1.27.2 Settlement obligations

~~After the close of trading in the contract, the seller of a Stock Tracking Futures Contract shall pay in cash any difference between the agreed price and the higher final settlement price (Chapter II, Number 2.26.2 of the Clearing Conditions for Eurex Clearing AG). The purchaser shall pay in cash any difference between the agreed price and the lower final settlement price.~~

1.27.3 Term

~~For Stock Tracking Futures Contracts, terms are available at Eurex Deutschland until the final settlement day (Number 1.27.4 Paragraph 2) of the respective next 13 months and the next two succeeding annual final settlement days (December).~~

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

~~(1) The last trading day of Stock Tracking Futures Contracts is the final settlement day.~~

~~(2) The Final Settlement Day of the Stock Tracking Futures Contracts shall be the third Friday of the relevant expiration month, provided that is an exchange day; otherwise the trading day preceding that Friday shall be the final settlement day.~~

~~The final settlement day of Stock Tracking Futures in Italian shares shall be the trading day before the third Friday of the relevant expiration month, provided that is an exchange day; otherwise the trading day preceding that day shall be the final settlement day.~~

~~(3) The trading times and the close of trading on the last trading day of the Stock Tracking Futures Contracts are available in Annex C.~~

1.27.5 Price Gradations

~~The respective minimum price change (tick) of a Stock Tracking Futures Contracts is to be taken from the table at Annex H.~~

1.27.6 Settlement, Cash Settlement

~~(1) Settlement day for Stock Tracking Futures Contracts is the exchange day immediately following the final settlement day.~~

~~(2) The settlement of Stock Tracking Futures Contracts is executed via cash settlement between the Clearing Members and Eurex Clearing AG. The responsible Clearing Member is in charge of the cash settlement to Non-Clearing Members and their own clients; the Non-Clearing Members are in charge of the cash settlement of Non-Clearing Members to their clients.~~

1.27.7 Price Adjustment

~~(1) Prices in Stock Tracking Futures are adjusted for regular cash dividends paid or the cash equivalent of regular dividends paid in kind, according to 1.27.9. Special dividends are treated according to 1.27.8.~~

~~(2) The price adjustment is made according to Chapter II, Number 2.26.3 of the Clearing Conditions of Eurex Clearing AG.~~

1.27.8 Alterations to the Contract Sizes and Expiration Days of Stock Tracking Futures Contracts on Shares

~~(1) Contract terms are not adjusted in the case of dividend payments as defined in 1.27.9.~~

~~(2) In general additional distributions, in particular extraordinarily high dividends, bonuses or other cash distributions, as well as dividends which are not distributed within the scope of the regular dividend policy, or which the company declares as non-regular dividends (e.g. special dividends, anniversary bonus etc.), are not regarded as dividends within the meaning of Paragraph (1). In case such distributions occur, the futures contract shall be adjusted pursuant to Paragraph 9. In case such distributions are cancelled or revised after the ex-date, the adjustments made to the respective contracts shall not be reversed or amended. In individual cases the Management Board of Eurex may take a different decision on its dutiful discretion.~~

~~(3) If subscription rights are granted, the futures contract shall be adjusted pursuant to Paragraph 9.~~

~~(4) With capital increases out of company reserves, the number of shares of which the underlying of the Stock Tracking Futures contract is referencing to increases according to the ratio of their portion of the former registered share capital of the company issuing such shares. At the same time, the settlement prices shall be adjusted accordingly, so that the original contract value remains unchanged.~~

~~With capital reductions, the contract sizes as well as the settlement prices of the futures contract remain unchanged if the capital reduction is carried out by means of reduction of the nominal value of the shares. With capital reductions by way of redeeming shares or by consolidation, the number of shares of which the Stock Tracking Futures contract is referencing to will be reduced according to the reduction ratio. At the same time, the settlement prices shall be adjusted accordingly, so that the original contract value remains unchanged.~~

~~(5) In the event of a share split of the shares of which the Stock Tracking Futures Contract is referencing to, the contract size increases correspondent to the ratio of the share split. At the same time, the settlement prices shall be adjusted accordingly, so that the original contract value remains unchanged.~~

~~(6) In case of changes in capital (Paragraph 3, 4 and 5) and adjustments pursuant to Paragraph 2, all orders and quotes in the order book in the respective futures contracts will be deleted by Eurex Deutschland. Eurex Deutschland informs all exchange participants of an imminent cancellation.~~

~~(7) If according to § 29 (1) of the German Securities Acquisition and Takeover Act (*Wertpapiererwerbs- und Übernahmegesetz, WpÜG*) or according to a comparable foreign regulation a voluntary public takeover offer for the purchase of the share underlying the contract is made, the contract shall be adjusted or settled according to the provisions of Paragraph 9 if more than 50 per cent of the shares underlying the contract or more than 50 per cent of the voting rights in the issuer ("Target Company") of the share underlying the contract are held by or are attributable to the bidder ("Controlling Shareholder").~~

~~— In case of a mandatory offer according to § 35 WpÜG or comparable foreign regulation the contract shall be adjusted or settled according to the provisions of Paragraph 9 if more than 75 per cent of the shares underlying the contract or more~~

than 75 per cent of the voting rights in the Target Company of the share underlying the contract are held by or are attributable to the bidder. Same shall apply in case a voluntary public offer is made by a Controlling Shareholder.

~~— In general adjustments or settlements shall be made after the expiry of the acceptance period according to § 16 (1) WpÜG based on the result of the offer at that time. In exceptional cases Management of Eurex Deutschland may decide on its dutiful discretion that adjustments or settlements shall be made after the expiry of the extended acceptance period according to § 16 (2) WpÜG based on the result of the offer at that time. In the event of offers being subject to foreign regulation not comparable with the provisions of the German Securities Acquisition and Takeover Act, the Management Board of Eurex Deutschland may decide on adjustments of the contract on its dutiful discretion.~~

~~— When determining on adjustments to the contract the Management Board of Eurex Deutschland shall take into account publications of the bidder, of the target company or of authorities or similar institutions.~~

~~— Eurex Deutschland shall publish the effective date of the adjustment or settlement. If, with regard to an offer, the consideration is not available to the shareholders of the Target Company immediately after publication of the result through the bidder, the Management Board of Eurex Deutschland may determine that the contracts shall, until the time of payment of the consideration or of the conversion of the shares, relate exclusively to the shares submitted either for sale or for conversion and are to be supplied exclusively with such shares.~~

~~— No adjustments but a cash settlement shall be made in case (i) no cash but shares are offered as consideration under the offer and such shares are not admitted for trading at the reference market of the shares of the Target Company as determined by the Management Board of Eurex or (ii) the consideration offered under the offer consists of shares as well as cash compensation and, the cash compensation amounts to a value of more than 67 per cent of the total consideration.~~

~~(8) If a corporate action, which is carried out within the meaning of the aforementioned conditions, is not regulated or covered by such conditions, the Management Board of Eurex Deutschland shall adjust the respective Futures contracts in order to maintain the original contract value, to guarantee regular market conditions and to ensure the clearing and settlement of the contracts. Also, in case a capital transaction not regulated by the conditions of Number 1.27.8 is carried out, Eurex Deutschland shall issue a regulation similar to such conditions. Eurex Deutschland shall notify the Exchange participants of the intended actions.~~

~~(9) Alterations to the contract sizes and to exercise prices and final settlement prices are made in order to maintain the original contract value. For this purpose, in particular the following alteration methods are used individually or in combination.~~

~~— R-factor method: If the R-factor method is used, contract sizes are adjusted by dividing the number of underlying shares by the adjustment factor (the "R-factor"). Exercise prices (options) and settlement prices (futures) are adjusted by multiplication with the R-factor. The R-factor is calculated by dividing the value of the~~

~~relevant shares excluding the respective entitlement by the value of the relevant shares including the respective entitlement. The R-factor shall be rounded to eight decimal places. Exercise prices shall be rounded to the number of decimal places according to their listing standard. Contract sizes shall be rounded to four decimal places.~~

- ~~— Basket method: If the basket method is used, the underlying shares are substituted by a basket of shares excluding the respective entitlement and by the countervalue of the respective entitlement. Alteration to contract sizes, exercise prices and settlement prices shall not be made.~~
- ~~— Fair value method: If the fair value method is used, the fair value of an option is calculated upon dutiful discretion of the Management Board of Eurex for each options series on the settlement day, taking into account the value of the underlying shares based on the offer, the risk-free (incl. other relevant cost of carry) interest rate relating to the option's remaining term as well as estimated dividends accumulating up to the original expiry date of the option. Furthermore, the volatility will be determined for each exercise price. 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 a takeover, 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.~~
- ~~— In case of Futures Contracts or Stock Tracking Futures contracts on Shares, the fair value is calculated on the basis of the value of the underlying based on the offer and taking into account the risk-free interest rate in relation to the remaining term and, if applicable, any estimated dividends.~~
- ~~— In case of Futures Contracts on the Dividends of Shares, the fair value is calculated on the basis of the average settlement prices on the ten days preceding the first public announcement.~~

1.27.9 ~~Relevant Dividends in Regards to Stock Tracking Futures~~

~~Relevant dividends in relation to 1.27.7 and with respect to the underlying shares to the Stock Tracking Futures contracts listed in Annex H and within the relevant Futures maturity are:~~

- ~~(1) the regular cash dividend paid or the regular cash equivalent dividend paid in kind.~~
- ~~(2) any dividends in relation to which adjustments pursuant to Paragraph 1.27.8 were made, or those specifically determined as being extraordinary dividends under Paragraph 1.27.8 (2) above, shall be excluded.~~
- ~~(3) the cash dividend paid or the cash equivalent dividend paid means an amount per share relating to the Futures contracts listed in Annex H as declared by the issuer, before the withholding or deduction of taxes at source by or on behalf of any applicable authority having power to tax in respect of such a dividend, and shall exclude:~~

- a) ~~tax or other credits, deductions or repayments given by such an authority, and~~
- b) ~~any charges or benefits associated to these.~~
- (4) ~~the paid cash equivalent dividend in respect to the reference shares relating to the Futures contracts listed in Annex H corresponds to the countervalue amount declared by the issuer. If no countervalue amount is declared by the issuer, the cash value is determined on the basis of the official closing price of the reference share on the relevant cash market (Annex H in relation to Subsection 1.27 of the Contract Specifications) on the day preceding the Ex-Dividend date. In the event of extraordinary circumstances coming into existence — particularly if, due to technical problems, trading is suspended or if, due to other reasons, there is no determination of an official closing price in respect of the reference share — the share price relevant for the calculation of the cash equivalent dividend's cash value shall be calculated with the help of the volume-weighted average price. If, on the day preceding the Ex-Dividend date, trading on the relevant cash market did not take place, the official closing price determined on another reference market may be used as a reference.~~
- (5) ~~If shareholders may elect between receiving a cash dividend declared or the cash equivalent dividend, the value of the cash dividend will be used in precedence.~~
- (6) ~~Where any such dividend is declared in a currency other than the settlement currency, then such dividend shall be converted at the rate declared by the issuer or, if no such rate is available, at a rate determined by Eurex Clearing AG in accordance with standard market practices.~~
- (7) ~~in the case that no payment is made, or that the amount actually paid or delivered in respect of any dividend is not equal to the dividend declared; then Eurex Clearing AG will determine any appropriate adjustment or repayment to be made.~~

1.27.10 — Delisting of an Underlying

~~If a cash market which — according to these Contract Specifications — has been determined as the relevant cash market for a Stock Tracking 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 Stock Tracking Futures Contract refers, announces a delisting, and if such delisting does not take place pursuant to an event covered by Number 1.27.8, the Management Board of Eurex Deutschland may, in accordance with the Exchange Rules, order the delisting and the early termination in relation to the concerned Stock Tracking Futures Contracts on the last trading day of the underlying.~~

~~In such case, the Management Board of Eurex Deutschland 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 (including other relevant cost of carry) 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.

1.27.11 ~~Disrupted Market Conditions; Disruption in Orderly Exchange Trading~~

~~(1) In case Disrupted Market Conditions or any other disruption in Orderly Exchange Trading have occurred or continue on the day where the Final Settlement Price of the Contract is determined the Management Board decides on the underlying price relevant for final settlement according to its reasonable discretion.~~

~~(2) If the Management Board decides to early terminate the contract, the Management Board shall determine the price of the underlying relevant for cash settlement according to its reasonable discretion.~~

~~The settlement of the contract shall take place according to the fair value method determined by the Management Board, taking into account the risk-free interest rate (including other relevant cost of carry) in relation to the remaining term and, if applicable, any estimated dividends.~~

[...]

Part 2 Contract Specifications for Options Contracts

[...]

Subpart 2.4 Contract Specifications for Index Options

[...]

2.4.1 Subject Matter of Contract

[...]

- (2) Options Contracts on the following stock indices are available for trading at Eurex Deutschland:

[...]

- ~~DivDAX®~~
- ~~EURO STOXX 50® ex Financials Index~~

[...]

- (5) The value of an Options contract shall be:

[...]

- EUR 10 per index point for Options Contracts on ATX®, CECE® EUR, TecDAX®, OMXH25, EURO STOXX® 50 Index, EURO STOXX Select Dividend® Index, ~~EURO STOXX 50® ex Financials Index~~, STOXX® Europe 50 Index, STOXX® Global Select Dividend 100 Index and DAX® 50 ESG Index

[...]

- ~~EUR 200 per index point for Options contracts for the DivDAX®~~

[...]

[...]

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

[...]

- (3) Close of Trading on the last trading day for

- DAX®, Mini-MDAX®, TecDAX®, ~~DivDAX®~~, DAX® 50 ESG- and Micro-DAX®- Options Contracts shall be the start of the call phase of the intra-day auction in the electronic trading system of the Frankfurt Stock Exchange as determined by the Management Board of Eurex Deutschland.

[...]

- SMI®, SLI®- and SMIM® Options contracts shall be 5:20 p.m. CET
EURO STOXX 50® Index (OESX),
EURO STOXX 50® ESG Index,
~~EURO STOXX 50® ex Financials Index~~,
EURO STOXX® Europe Sector Index,
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,
STOXX® Europe 50 Index,
STOXX® Europe 600 Index (Product ID: OXXP),
STOXX® Europe 600 ESG-X Index,
STOXX® Europe ESG Leaders Select 30 Index,
STOXX® Europe Large 200 Index (Product ID: OLCP),
STOXX® Europe Mid 200 Index (Product ID: OMCP),
STOXX® Europe Select 50 Index,

STOXX® Europe Small 200 Index (Product ID: OSCP),
STOXX® Europe 600 Sector Index

Options contracts shall be 12:00 CET

[...]

[...]

2.4.9 Price Gradations

2.4.9.1 General Price Gradations for Index Options Contracts

The price of an options contract will be quoted in points. The smallest price change (Tick) shall be

- 0.01 points for

~~— DivDAX®~~

[...]

- EUR 1 for

[...]

~~— EURO STOXX 50® ex Financials Index~~

[...]

- ~~EUR 2 for~~

~~— DivDAX® Options contracts~~

[...]

[...]

Subpart 2.5 Contract Specifications for Options Contracts and Low Exercise Price Options on Shares of Exchange-Traded Funds (EXTF-Options)

[...]

2.5.1 Subject Matter of Contract

Options Contracts on the following shares of Exchange-traded funds are available for trading at Eurex Deutschland. In each case, for all options contracts is the reference market the Electronic Trading System of the Frankfurter Wertpapierbörse, unless otherwise is noted:

[...]

- Xtrackers MSCI World UCITS ETF
- Xtrackers S&P 500 Equal Weight UCITS ETF (Acc) (London Stock Exchange LSE)

[...]

- iShares MSCI USA ESG Enhanced UCITS ETF (Dist) (London Stock Exchange LSE)
- iShares MSCI Poland UCITS ETF (Acc) (London Stock Exchange LSE)

- iShares MSCI India UCITS ETF (Acc) (London Stock Exchange LSE)
- iShares MSCI South Africa UCITS ETF (Acc) (London Stock Exchange LSE)
- iShares Gold Producers UCITS ETF (Acc) (DE)
- WisdomTree Europe Defence UCITS ETF (Acc) (DE)
- KraneShares CSI China Internet UCITS ETF (Acc) (London Stock Exchange LSE)

[...]

[...]

2.5.7 Exercise Prices

- (1) Options series of Options Contracts on the following shares of exchange-traded funds may have the following exercise prices:

Exchange-Traded Funds	Exercise Price Intervals for Terms		
	up to three months	four to 12 months	more than 12 months
[...]			
WisdomTree Europe Defence UCITS ETF (Acc)	0.50	1.00	2.00
<u>KraneShares CSI China Internet UCITS ETF (Acc)</u>	<u>0.50</u>	<u>1.00</u>	<u>2.00</u>
<u>iShares MSCI Poland UCITS ETF (Acc)</u>	<u>0.50</u>	<u>1.00</u>	<u>2.00</u>
<u>iShares MSCI India UCITS ETF (Acc)</u>	<u>0.10</u>	<u>0.25</u>	<u>1.00</u>
<u>iShares MSCI South Africa UCITS ETF (Acc)</u>	<u>1.00</u>	<u>2.50</u>	<u>5.00</u>
<u>iShares Gold Producers UCITS ETF (Acc)</u>	<u>0.50</u>	<u>1.00</u>	<u>2.00</u>
<u>Xtrackers S&P 500 Equal Weight UCITS ETF</u>	<u>1.00</u>	<u>2.50</u>	<u>5.00</u>

[...]

[...]

2.5.11 Exercise

- (1) EXTF options on ~~iShares~~ iShares ~~or~~ ETFs and on Xtrackers ETFs (XDEW) may be exercised by the purchaser on any exchange day until the end of the Post Trading Full Period (American style).

The last exercise day shall generally be the last trading day (Subsection 2.5.5).

[...]

- (3) EXTF options on the Xtrackers ETFs DBX1, DBXW and DBXA may be exercised by the purchaser only on the final settlement day (European style).

The final settlement day is the exchange day following the last trading day
(Number 2.5.5).

[...]

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

[...]

2.6.5 Last Trading Day

[...]

(2) [...]

The last trading day of options on stocks with weekly expiration cycle (term group "5 weeks") shall be – with the exception of the third Friday of the respective calendar month – the Friday of the respective expiration week, provided that such day is an exchange day on which trading of the contracts is not excluded due to special provisions of the Management Board of Eurex Deutschland (e.g. holiday regulations); otherwise, it shall be the exchange day of the same calendar month immediately preceding such day, provided that trading of the contracts is not excluded due to aforementioned provisions. If the preceding exchange day is not in the same calendar month as the Friday of the expiry week, the last trading day shall be the exchange day following the Friday of the expiry week, provided that trading of the contracts is not excluded due to special provisions of the Management Board of Eurex Deutschland (e.g. holiday regulations).

In case of Options contracts and LEPOs with group ID IT11, IT12 and with weekly expiration cycle (term group "5 weeks") assigned in Annex B, the last trading day shall be the day before the Friday of the relevant week, provided that such day is an exchange day on which the trading of the contracts is not excluded due to special provisions of the Management Board of Eurex Deutschland (e.g. holiday regulations); otherwise it shall be the exchange day preceding such day on which trading of the respective contracts is not excluded due to aforementioned provisions. If the preceding exchange day is not in the same calendar month as the day before the Friday of the expiry week, the last trading day shall be the exchange day following the day before the Friday of the expiry week.

[...]

[...]

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*
Stock index options			
[...]			
Options Contracts on the DivDAX® (ODIV)	Y	400	
[...]			
Options Contracts on the EURO STOXX 50® ex Financials Index (OEXF)	Y	250	
[...]			
Exchange-Traded Funds Options (ETF Options)			
[...]			
Options Contracts on Shares of Exchange-Traded Funds: iShares NASDAQ 100 UCITS ETF (CNDX) iShares Diversified Commodity Swap UCITS ETF (ICOM) iShares MSCI China A UCITS ETF USD (Acc) (CNYA) <u>KraneShares CSI China Internet UCITS ETF (Acc) (KWEB)</u> <u>iShares MSCI Poland UCITS ETF (Acc) (IPOL)</u> <u>iShares Gold Producers UCITS ETF (Acc)</u>	Y	250	
[...]			
Options Contracts on Shares of Exchange-Traded Funds: iShares DivDAX® UCITS ETF (DE) (EXSB) iShares S&P 500 Financials Sector (IUFS) iShares S&P 500 Health Care Sector (IUHC) iShares S&P 500 Information Technology Sector (IUIT) iShares S&P 500 Energy Sector (IUES) iShares S&P 500 Utilities Sector (IUUS) iShares MSCI Brazil (DE) (4BRZ) iShares European Property Yield (IPRP) iShares MSCI World ESG Enhanced UCITS ETF (Dist) (EWD) iShares MSCI Europe ESG Enhanced UCITS ETF (Dist) (EMNU) iShares MSCI EM ESG Enhanced UCITS ETF (Dist) (EEDM) iShares MSCI USA ESG Enhanced UCITS ETF (Dist) (EEDS) WisdomTree Europe Defence UCITS ETF (Acc) (EUDF) <u>iShares MSCI India UCITS ETF (Acc) (NDIA)</u>	Y	500	
[...]			

Product		Minimum number of contracts traded	
Standard	Additional contract versions Y/N	TES	Eurex EnLight and QTPIP entered Transactions*
Options Contracts on Shares of Exchange Traded Funds: iShares USD High Yield Corporate Bond ETF, iShares J.P. Morgan USD Emerging Market Bond ETF, iShares USD Corporate Bond ETF, iShares USD High Yield Corporate Bond ETF (European exercise), iShares J.P. Morgan USD Emerging Market Bond ETF (European exercise), iShares USD Corporate Bond ETF (European exercise), iShares USD Treasury Bond 20+yr UCITS ETF, iShares Core EUR Corporate Bond ETF and iShares EUR High Yield Corporate Bond ETF <u>iShares MSCI South Africa UCITS ETF (Acc) (SRSA)</u>	Y	100	
[...]			
Single Stock Futures			
[...]			
Stock Tracking Futures Contracts on Shares pursuant to Annex H (FSTK)	Y	Annex H	
[...]			
Index Futures			
[...]			
Futures Contracts STOXX® Global Thematic Indices	Y	5	
[...]			
Futures Contracts on the STOXX® USA 500 Industry Neutral A _x Value, Size, Quality, Multi-Factor, Momentum, Low-Risk Indices	Y	50	
[...]			
Exchange-Traded Funds Futures (ETF Futures)			
[...]			
Futures Contracts on Shares of Exchange-Traded Funds: iShares Core DAX® (DE) (EXSF), iShares Core EURO STOXX 50® (EUNF), iShares SMI® (XMTF), iShares Gold Producers UCITS ETF (IS0F)	Y	10	
[...]			
Commodities Futures			
Futures Contracts on the Bloomberg Commodity Index SM	Y	40 ₁	
Futures Contracts on the Bloomberg Commodity Index SM (XL contracts)	Y	5 ₁	
ETC Futures Contracts (FPHA)	Y	5 ₁	
ETC Futures Contracts (FCRU)	Y	30 ₁	
[...]			

* 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 STOXX® Global Thematic Indices~~

[...]

■ ~~Futures Contracts on the STOXX® USA 500 Industry Neutral A_x Value, Size, Quality,
Multi-Factor, Momentum, Low Risk Indices~~

[...]

3.2.4 Exchange for Swaps (“EFS”)

The following Contracts are admitted:

[...]

■ ~~Futures Contracts on the STOXX® Global Thematic Indices~~

[...]

■ ~~Futures Contracts on the STOXX® USA 500 Industry Neutral A_x Value, Size, Quality,
Multi-Factor, Momentum, Low Risk Indices~~

[...]

3.2.5 Vola Transactions

The following Contracts are admitted:

Options Contract	Futures Contract
[...]	
Options Contracts on the DivDAX® (ODIV)	Futures Contracts on the DivDAX® (FDIV)
[...]	

[...]

[...]

* * * * *