
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

[...]

1.3.5 Price Gradations

[...]

1.3.5.3 Price Gradations for Off-Book Trading

In deviation to Number 1.3.5.1 and 1.3.5.2, the smallest price change (Tick) for Off-Book Trading in terms of subpart 3.2 is

- 0.001 points at all MSCI Futures
- 0.01 points for FTSE® All-World Index (NTR, USD)

[...]

Subpart 1.8 Contract Specifications for Index Dividend Futures Contracts

[...]

1.8.3 Term

(1) For Index Dividend Futures Contracts, terms are available for trading at Eurex Deutschland starting on respectively the exchange day following the third Friday in December of a calendar year up to the final settlement day (Number 1.8.4. Paragraph 2) of the next three quarterly expiries (March, June, September, December), the following semi-annual expiries (June and December) up to of the next two calendar years and the December expiry for the following eight calendar years.

- EURO STOXX 50® Index
- FTSE® 100 Index

[...]

~~(4) For Index Dividend Futures Contracts, terms are available for trading at Eurex Deutschland starting on respectively the exchange day following the third Friday in December of a calendar year up to the final settlement day (Number 1.8.4. Paragraph 2) of the nearest:~~

- ~~• ten annual expirations (December),~~
 - ~~• four semi-annual expirations (June, December),~~
 - ~~• three quarterly expirations (March, June, September, December).~~
- ~~■ Where expirations would overlap according to the prior sentence only a single expiration will be available.~~

[...]

Subpart 1.22 Contract Specifications for Index Total Return Futures Contracts

[...]

1.22.8 Conversion Parameters and Prices

[...]

1.22.8.2 Distributions and Funding

[...]

1.22.8.2.2 Accrued Funding

(1) General Principles

For Index Total Return Futures Contracts the value of Accrued Funding is calculated according to the following formulae:

[...]

Daily Funding is calculated by product for the current trading day ~~(t)~~ according to the following formula:

[...]

For Index Total Return Futures on MSCI Indices:

Index Close (t-1) with respect to the calculation of Accrued Funding is the official daily index closing level of the respective MSCI Index as calculated by MSCI Inc on the trading day immediately preceding current trading day.

(2) Special Provisions

Deviating from 1.22.8.2.2 (1), in case the Funding Rate (t-1) has not been published on a trading day (t) and therefore the Daily Funding cannot be calculated, the value of Accrued Funding is calculated according to the following formulae:

$$\textit{Accrued Funding (t) = Accrued Funding (t-1)}$$

The value of the Accrued Funding may therefore be calculated differently within a trading day.

1.22.8.3 Traded Futures Price

For Index Total Return Futures Contracts the Traded Basis in index points is converted, in conjunction with Accrued Distributions and Accrued Funding into the Traded Futures Price according to the following formulae:

[...]

- Trade at Market (TAM)

(1) General Principles

$$\textit{Traded Futures Price (t) = Custom Index (t) + Accrued Distributions (t) - Accrued Funding (t) + Traded Basis (t)}$$

Where:

$$t = \textit{current trading day}$$

(2) Special Provisions

Deviating from 1.22.8.3 (1), in case the Funding Rate (t-1) has not been published on a trading day (t) and therefore the Daily Funding cannot be calculated, the value of Traded Futures Price (t) is calculated according to the following formulae:

$$\textit{Traded Futures Price (t) = Custom Index (t) + Accrued Distributions (t) - Accrued Funding (t-1) + Traded Basis (t)}$$

The value of the Traded Futures Price may therefore be calculated differently within a trading day.

[...]

1.22.9 Disrupted Market Conditions; Disruption in Orderly Exchange Trading

[...]

1.22.9.1 Disrupted Market Conditions Calculation of Input Parameters

[...]

- (2) For Index Total Return Futures Contracts the criteria mentioned in Paragraph 1 of this Section regarding the calculation of Disrupted Market Conditions specifically mean:

[...]

- b) Funding Rate (t-1)

If the provider of the benchmark overnight funding rate does not calculate and publish the overnight Funding Rate level prior to start of trading where such publication is expected, then the last overnight rate available prior to start of trading shall be used.

[...]

[...]

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® EPRA NAREIT UK Index (FEUK)	Y		250
Futures Contracts on the FTSE® All-World Index (NTR, USD) (FTAW)	Y		2
[...]			

* 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 FTSE® EPRA NAREIT UK Index (FEUK)
- Futures Contracts on the FTSE® All-World Index (NTR, USD) (FTAW)

[...]

[...]

3.2.4 Exchange for Swaps (“EFS”)

The following Contracts are admitted:

[...]

- Futures Contracts on the FTSE® EPRA NAREIT UK Index (FEUK)
- Futures Contracts on the FTSE® All-World Index (NTR, USD) (FTAW)

[...]

3.2.8 Delta Neutral Trade-at-Market Trades (“Delta TAM”)

[...]

The following Contract pairs are admitted:

Products		Minimum number of contracts traded
Index Total Return Futures (“TRF”)	Index Futures Contract	
[...]		
Index Total Return Futures Contracts on the FTSE® 100 (TTUK)	Futures Contracts on the FTSE® 100 (FTUK)	50
<u>Index Total Return Futures Contracts on MSCI World (NTR, USD) (TMWO)</u>	<u>Futures Contracts MSCI World Index (NTR, USD) (FMWO)</u>	10
<u>Index Total Return Futures Contracts on MSCI EAFE (NTR, USD) (TMFA)</u>	<u>Futures Contracts MSCI EAFE Index (NTR, USD) (FMFA)</u>	10
<u>Index Total Return Futures Contracts on MSCI Emerging Markets (NTR, USD) (TMEM)</u>	<u>Futures Contracts MSCI Emerging Markets Index (NTR, USD) (FMEM)</u>	10

[...]

[...]
