
AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED;

DELETIONS ARE CROSSED OUT

[...]

Part 3 Contracts Off-Book

[...]

Subpart 3.2 Contracts Admitted for Off-Book Trading

[...]

3.2.6 Trade-at-Market transactions ("TAM")

(1) For TAM admitted Contracts

The following Contracts are admitted:

Product	Minimum number of contracts traded
Index Total Return Futures	
Index Total Return Futures Contracts on the EURO STOXX® 50 Index (TESX) and EURO STOXX® Banks Index (TESB)	100
Index Total Return Futures Contracts on the EURO STOXX® Select Dividend 30 Index (TEDV)	10
Index Total Return Futures Contracts on the FTSE® 100 (TTUK)	50
Index Total Return Futures Contracts on the iStoxx Europe Collateral Indices (TCBX and TC1L)	100
Index Total Return Futures Contracts on MSCI Indices (TMWO, TMFA, TMEM)	10
Equity Total Return Futures traded as Basket Trades of Equity Total Return Futures Contracts according to 3.2.7	n. a.

When entering a trade-at-market transaction, the Exchange Participant participating in the trade must enter a valid underlying instrument for this product.

(2) Special Provisions for Index Total Return Futures TAM Transactions

Where the terms of a TAM transaction are agreed with reference to an official daily index close as the Custom Underlying Level, and where that official daily index close is not available during the Off-Book Trading Period according to Annex C of the

Contract Specifications on the trading day (t) of that contract, then the TAM transaction should be entered on the next trading day (t+1), such that:

- the TRF Spread for the Index Total Return Futures Contract is entered as agreed with reference to the trading day (t).
- the Traded Futures Price (t+1) is equal to that Traded Futures Price (t) as would have been calculated in 1.22.8 with reference to the official daily index close (t) being entered as the Custom Underlying Level ("Theoretical Traded Futures Price (t)").
- the Exchange Participants determine and agree an adjusted Custom Underlying Level (t+1) such that Traded Futures Price (t+1) as calculated in 1.22.8 is equal to the Theoretical Traded Futures Price (t).

Where:

t = agreed reference trading day (of official daily index close), and

t+1 = trading day immediately following the agreed reference trading day

[...]
