
AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

[...]

Part 1 Contract Specifications for Futures Contracts

[...]

Subpart 1.26 Contract Specifications for Equity Total Return Futures Contracts

The following subpart contains contract specifications for Total Return Futures contracts on specific shares ("Equity Total Return Futures Contracts").

1.26.1 Subject Matter of Contract

- (1) An Equity Total Return Futures Contract is a total return futures contract on a specific share.
- (2) Available for trading at Eurex Deutschland are Equity Total Return Futures Contracts listed in Annex G in the respectively indicated currencies.

1.26.2 Obligation for Performance

After the close of trading in the contract, the seller of an Equity Total Return Futures Contract shall pay in cash any difference between the agreed price and the higher final settlement price (Chapter II Part 2 Number 2.25.3 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.

1.26.3 Term

For Equity Total Return Futures Contracts, terms of up to 24 months are available for trading at Eurex Deutschland until the final settlement days (Number 1.26.4 Paragraph 4) of the next, the second and the third months, the next three succeeding quarterly months (March, June, September, December) and the next two succeeding half-year expiration days (June and December) thereafter.

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

- (1) The last trading day of the Equity Total Return Futures Contracts shall generally be the final settlement day provided that such day is a trading day at Eurex Deutschland; otherwise, it shall be the trading day immediately preceding such day.
- (2) The final settlement day of the Equity Total Return Futures Contracts is generally the third Friday of the expiration month provided that such day is a trading day at Eurex Deutschland; otherwise, it shall be the trading day immediately preceding such day.
- (3) For Equity Total Return Futures Contracts the close of trading on the last trading day shall be at 17:30 p.m. CET.

1.26.5 Performance, Cash Settlement

- (1) The performance day for Equity Total Return Futures Contracts shall be the exchange day after the final settlement day of the contract.
- (2) Equity Total Return Futures Contracts shall be performed 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 authorised to engage in clearing activities); the handling of cash settlements by exchange participants which are not authorised to engage in clearing activities to their customers is the responsibility of such exchange participants.

1.26.6 Trading Conventions

1.26.6.1 Exchange Trading

Equity Total Return Futures Contracts are traded in Total Return Futures Spread ("TRF Spread"). The TRF Spread is an annualised rate expressed in basis points. The TRF Spread represents the spread financing leg (positive or negative) over a Funding Rate (as defined in Number 1.26.6.3). Trade matching will occur in TRF Spread and all subsequent calculations will be performed by Eurex Deutschland.

Subsequent to trade matching the TRF Spread shall be used in conjunction with both the applicable underlying level and the time to maturity to calculate a Traded Basis.

The Traded Basis shall be used in conjunction with Accrued Distributions and Accrued Funding to calculate the Traded Futures Price.

The Traded Basis shall be calculated according to Number 1.26.8.1, Accrued Distributions and Accrued Funding according to Number 1.26.8.2 and Traded Futures Price according to Number 1.26.8.3.

1.26.6.2 TRF Spread Gradations

The TRF Spread of Equity Total Return Futures Contracts shall be quoted in basis points. The minimum change of the TRF Spread shall be 0.5 basis points.

1.26.6.3 Funding Rate

The Funding Rate applicable to Equity Total Return Futures Contracts represents the benchmark overnight funding rate over which the TRF Spread quoted and traded is applicable ("Funding Rate"):

- ~~Until 31 December 2019 for Equity Total Return Futures Contracts denominated in EUR the Funding Rate is Eonia[®] (as a percentage) provided by EMMI a.i.s.b.l.~~
- From 01 January 2020 for Equity Total Return Futures Contracts denominated in EUR the Funding Rate is the Euro Short-Term Interest Rate (ESTER(€STR)) as a percentage as provided by the European Central Bank (ECB).

1.26.6.4 Day Count Convention

The Equity Total Return Futures Contracts shall incorporate the time to maturity within the calculation of the Traded Basis. In relation to the calculation of the time to maturity the following day count conventions shall be applicable:

- For Equity Total Return Futures Contracts denominated in EUR the day count convention is Actual/360 (Act/360) which represents the actual number of days in the period referenced for calculation divided by 360 (360 being the Annualisation Factor ("Annualisation Factor"))

1.26.6.5 Days to Maturity, Funding Days

The Equity Total Return Futures Contracts shall incorporate the days to maturity within the calculation of time to maturity (according to Number 1.26.6.4). In relation to the calculation of the days to maturity the following shall be applicable:

- $Days\ to\ maturity(t) = [expiry\ date + x\ settlement\ days] - [t + x\ settlement\ days]$

Where:

$t = current\ trading\ day$

The Equity Total Return Futures Contracts shall also incorporate the number of Funding Days within the calculation. The following calculation of the Funding Days shall be applicable ("Funding Days"):

- $Funding\ Days(t) = [t + x\ settlement\ days] - [(t - 1) + x\ settlement\ days]$

Where:

t = current trading day

$t-1$ = trading day immediately preceding current trading day

For Equity Total Return Futures Contracts denominated in EUR settlement day means any day on which TARGET2 (the Trans-European Automated Real-time Gross Settlement Express Transfer system) is open for the settlement of payments in Euro

x settlement days = 2 settlement days

1.26.7 Trading Modalities

Equity Total Return Futures Contracts may be traded in two modalities:

- Trade at Close (TAC) where the calculated Traded Basis shall be based on the underlying close level,
- Trade at Market (TAM) where the calculated Traded Basis shall be based on an underlying level predetermined and entered by the Exchange Participant ("Custom Underlying Level").

The contracts executed as TAC and TAM trades are fully fungible and the same product code shall be used regardless the modality of trading used (TAC and TAM).

- For Equity Total Return Futures Contracts Trade at Close (TAC) shall be available for continuous trading.
- For trades entered via Eurex Trade Entry Services Trade at Close (TAC) and Trade at Market (TAM) shall only be available for Basket Trades according to number 1.2526.12 below.

1.26.8 Conversion Parameters and Prices

1.26.8.1 Traded Basis

The traded TRF Spread in basis points is converted to Traded Basis according to the following formulae ("Traded Basis"):

- Trade at Close (TAC):

$$\text{Traded Basis}(t) = \text{Underlying Close}(t) * [\text{traded TRF Spread}(t) * 0.0001] * (\text{days to maturity}(t) / \text{Annualisation Factor})$$

Where:

t = current trading day

Underlying Close (t) = the official closing price of the underlying share on the primary cash market as listed in Annex G.

- Trade at Market (TAM):

$$\text{Traded Basis}(t) = \text{Custom Underlying}(t) * [\text{traded TRF Spread}(t) / *0.0001] * \\ (\text{days to maturity}(t) / \text{Annualisation Factor})$$

Where:

t = current trading day

Custom Underlying (t) = the price of the underlying share as predetermined and entered by the Exchange Participant.

1.26.8.2 Distributions and Funding

The Traded Futures Price is calculated using the Traded Basis as well as the Accrued Distributions and Accrued Funding. ~~The Accrued Distributions~~ The Accrued Distributions are calculated daily and represent the total amounts cumulated since the launch of the relevant Equity Distribution Index by STOXX Ltd. (as listed in Annex G) and Accrued Funding are calculated daily and reflect the total amounts since product launch (i.e. the launch of the relevant Equity Total Return Futures as listed in Annex G).

1.26.8.2.1 Accrued Distributions

For Equity Total Return Futures Contracts Accrued Distributions are calculated according to the following formulae:

$$\text{Accrued Distributions}(t) = \text{Accrued Distributions}(t-1) + \text{Daily Distributions}(t)$$

Where:

t = current trading day

$t-1$ = trading day immediately preceding current trading day

Daily Distributions are calculated by product from the difference between the value of the current trading day Distribution Index value and the previous trading day Distribution Index value according to the following formulae:

$$\text{Daily Distributions}(t) = \text{Distribution Index}(t) - \text{Distribution Index}(t-1)$$

Where:

t = current trading day

$t-1$ = trading day immediately preceding current trading day

Distribution Index(t) = the daily value of the related Equity Dividend Index for the specific underlying share as calculated by Stoxx Ltd ~~on~~ relating to the current trading day (t):

1.26.8.2.2 Accrued Funding

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

$$\text{Accrued Funding}(t) = \text{Accrued Funding}(t-1) + \text{Daily Funding}(t)$$

Where:

t = current trading day

$t-1$ = trading day immediately preceding current trading day

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

$$\text{Daily Funding } (t) = \text{Underlying Close } (t-1) * \text{Funding Rate } (t-1) * \\ (\text{Funding Days } (t) / \text{Annualisation Factor})$$

Where:

t = current trading day

$t-1$ = trading day immediately preceding current trading day

Note that Funding Rate ($t-1$) refers to that applicable for the day trading day immediately preceding current trading day irrespective that it may be published on the following day prior to the start of trading.

1.26.8.3 Traded Futures Price

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

- Trade at Close (TAC)

$$\text{Traded Futures Price } (t) = \text{Underlying Close } (t) + \text{Accrued Distributions } (t) - \text{Accrued} \\ \text{Funding } (t) + \text{Traded Basis } (t)$$

- Trade at Market (TAM)

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

Where:

t = current trading day

1.26.8.4 Daily Settlement Price

The daily settlement price of Equity Total Return Futures Contracts is calculated using the same methodology described in 1.26.8.1 and 1.26.8.3 for Trade at Close (TAC) above. Instead of traded TRF Spread a Daily Settlement TRF Spread shall be determined and used with both the applicable underlying level and the time to maturity to calculate a Settlement Basis (as defined in Chapter II Part 2 Number 2.25.2 of the Clearing Conditions for Eurex Clearing AG) in index points. The Settlement Basis shall be used in conjunction with Accrued Distributions and Accrued Funding to calculate the daily settlement price.

1.26.8.5 Final Settlement Price

The final settlement price of Equity Total Return Futures Contracts is calculated using the same methodology described in 1.26.8.3 for Trade at Close (TAC) above and according to the following: (i) At final settlement the Traded Basis is zero as on expiration the time to maturity is zero, and (ii) Underlying Close shall be replaced by the Final Settlement Underlying.

For Equity Total Return Futures Contracts the Final Settlement Underlying will be the official closing price on the final settlement day of the share on the relevant primary cash market specified in Annex G provided that such day is a trading day on the relevant primary cash market; otherwise, it shall be the official closing price on the trading day on the relevant primary cash market immediately preceding such day.

1.26.9 Market Disruption

1.26.9.1 Market Disruption Event

- (1) A market disruption event for Equity Total Return Futures Contracts includes, but is not limited to the occurrence or existence of at least one of the following situations on an exchange day: (i) disruption in delivery of a given underlying or Funding Rate by its respective provider ("Disruption in Delivery"), or (ii) disruption in the exchange trading for listed derivatives on a given index ("Disruption in Exchange Trading for Listed Derivatives").
- (2) A market disruption event regarding Disruption in Delivery for Equity Total Return Futures Contracts shall in particular be deemed to occur in the following event:
 - (a) ~~EMMI a.i.s.b.l. as index provider~~ ECB does not calculate and publish an ~~Eonia~~[®] the Euro Short-Term Rate (€STR) level for the previous settlement day prior to the start of trading or subsequently amends and re-publishes after the start of trading;
 - ~~(b) ECB does not calculate and publish an ESTER level for the previous settlement day prior to the start of trading or subsequently amends and re-publishes after the start of trading;~~
 - ~~(b)~~ STOXX Ltd. does not publish the effective Equity Dividend Index level prior to the start of trading;
 - ~~(c)~~ STOXX Ltd. does publish the effective Equity Dividend Index level prior to the start of trading but then subsequently amends and re-publishes after the start of trading;
 - ~~(d)~~ official closing price of the share on the relevant primary cash market specified in Annex G, provided that such day is a trading day on the relevant primary cash market, is not published;

(fe) official closing price of the share on the relevant primary cash market specified in Annex G is published but then subsequently amended and re-published.

(43) A market disruption event regarding Disruption in Exchange Trading for Listed Derivatives for Equity Total Return Futures Contracts shall in particular be deemed to occur in the following events:

- (a) Equity Total Return Futures Contracts are not open for all or part of the scheduled trading hours on any trading day;
- (b) Eurex Deutschland is not open for trading on a scheduled exchange day during the period between 16:30 and 17:30 CET;

(54) Notwithstanding paragraphs (1—)(3) of this section, the Management Board of Eurex Deutschland may determine situations where orderly price or spread determination is not possible and a market disruption event has occurred.

1.26.9.2 Market Disruption Calculation of Input Parameters

(1) Disruptions effecting the parameters required for the pricing calculation may lead to a market disruption event as stipulated in Number 1.22.9.1. The following methodology regarding the calculation of input parameters leading to a market disruption shall apply:

For Equity Total Return Futures Contracts in order to calculate both the Traded Futures Price for Trade at Close (TAC) and the daily settlement price on trading day (t) the following input parameters are required:

- Prior to trading

Distribution Index (t) and Funding Rate (t-1)

- End of day

Underlying Close (t) and Daily Settlement TRF Spread (t)

(2) For Equity Total Return Futures Contracts the criteria mentioned in Paragraph 1 of this Section regarding the calculation of a market disruption event specifically mean:

- a) Distribution Index (t)

If the index provider does not publish the effective Distribution Index prior to the start of trading then the Management Board of Eurex Deutschland may at its discretion delay the start of trading for that contract until either the index provider delivers the Distribution Index or it is otherwise calculated by Eurex Deutschland.

If the index provider does publish the effective Distribution Index prior to the start of trading but then subsequently amends and re-publishes after the start of trading, then the amended Distribution Index shall be used. In addition the amended Distribution Index shall be used to calculate the difference applicable to impacted trades in relation to their originally calculated Traded Futures Price

and determine the corresponding adjustment based on the amended Distribution Index. These adjustments shall be determined on the next trading day.

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, or subsequently amends and re-publishes, then the last overnight Funding Rate available prior to start of trading shall be used.

c) Underlying Close (t)

- For Equity Total Return Futures where the Underlying Close is the official closing price of the underlying share

If the primary cash market as specified in Annex G does not publish an official closing price at the expected time then the Management Board of Eurex Deutschland may at its discretion delay the input of the Underlying Close for that contract up to the end of the post trade period, until either the primary cash market publishes the official closing price or the Management Board of Eurex Deutschland determines the underlying price at its own discretion.

If the official closing price is unavailable at the end of the post trade period the last available price of the share shall be used as the Underlying Close.

If the primary cash market as specified in Annex G does publish an official closing price but then subsequently amends and re-publishes the official closing price prior to the end of the post trade period then the amended official closing price shall be used as the Underlying Close. In addition the amended official closing- price shall be used to calculate the difference applicable to impacted trades in relation to their originally calculated Traded Futures Price and determine the corresponding adjustment based on the amended Underlying Close. These adjustments shall be determined on the next trading day.

d) Daily Settlement TRF Spread (t)

If the Equity Total Return Futures are not open for trading at Eurex Deutschland for all or part of the day then the Management Board of Eurex Deutschland may at its discretion determine the Daily Settlement TRF Spread based upon either the previous Daily Settlement TRF Spread or the last spread determined from available market data or at a level determined by the Management Board of Eurex Deutschland to reflect the fair value.

1.26.10 Distribution Recovery Event

- (1) For Equity Total Return Futures Contracts that use a Distribution Index to determine Accrued Distributions the declared distributions, such as dividends, are incorporated into the Distribution Index calculation on the ex-date of such a distribution. Subsequently, if in relation to a declared distribution, which is incorporated into the Distribution Index:

- (a) the actual amount deemed by Eurex Deutschland as paid or to be paid differs from the declared distribution,
- (b) no such payment is deemed by Eurex Deutschland as made or to be made,
- (c) a declared distribution is subject to a) or b) above but is subsequently deemed by Eurex Deutschland that the actual amount shall or has been paid,

then the Management Board of Eurex Deutschland determines whether the actual amount paid differs to the declared distribution and a distribution recovery event has occurred. A declared distribution may be subject to one or more distribution recovery events.

- (2) In the event of a distribution recovery event, the Management Board of Eurex Deutschland may at its discretion determine an appropriate adjustment. This adjustment shall be based upon:
 - (a) the open positions at the close on the trading day immediately preceding the ex-date of the declared distribution,
 - (b) the difference in value between the declared distribution and the actual amount deemed as paid or to be paid by Eurex Deutschland,
 - (c) the value of any adjustments previously made due to a distribution recovery event,
 - (d) the treatment if any of such a distribution recovery event by the index provider of the Distribution Index.

In the event that the declared distribution is greater than the actual amount deemed as paid or to be paid by Eurex Deutschland and where no prior adjustment has been made, then the holders of long open positions, as held at the close of business on the exchange day prior to the ex-date of a distribution subject to Paragraph 1 lit. a) of this this Section shall be debited by the adjustment and the holders of short positions shall be credited. These adjustments shall be applied on the next trading day following the determination of a distribution recovery event and the calculation of the relevant adjustment.

Where a previous adjustment has been made then the Management Board of Eurex Deutschland shall determine the application of any subsequent adjustment to holders of open positions, as held at the close of business on the exchange day prior to the ex-date of a distribution subject to Paragraph 1 lit. a) of this Section.

The Management Board of Eurex Deutschland shall determine the date any such adjustment should be made. In particular the Management Board of Eurex Deutschland may at its discretion apply distribution recovery events up to and including 100 days after the Equity Total Return Futures Contracts expiration date.

1.26.11 Adjustments to Equity Total Return Futures Contracts due to Corporate Actions

- (1) Should dividends or additional distributions occur, an adjustment of the Equity Total Return Futures Contracts does not take place.

Dividends are also capital reductions through reductions of the nominal amount of the shares - in case a company pays the amount of the reduction of the nominal amount instead of a dividend or if such amount is part of the regular dividend - as well as guaranteed cash compensations of subscription rights and other similar assets which are offered instead of a dividend. 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) are regarded as dividends within the meaning of this Paragraph.

- (2) If subscription rights are granted, the Equity Total Returns Futures Contract shall be adjusted pursuant to Paragraph 8.
- (3) With capital increases out of company reserves, the Number of shares underlying the Equity Total Returns Futures Contract 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 size 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 underlying the Equity Total Returns Futures Contract 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.

- (4) The contract size in case of share splits of shares underlying the Equity Total Returns Futures Contract 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.
- (5) In case of changes in capital (Paragraph 3 and 4) and adjustments pursuant to Paragraph 2, all orders and quotes in the order book in the respective Equity Total Returns Futures Contract -will be deleted by Eurex Deutschland. Eurex Deutschland informs all exchange participants of an imminent cancellation.
- (6) If a public offer for the purchase of the share underlying the Equity Total Returns Futures Contract is made, the Equity Total Returns Futures Contract shall be adjusted or settled according to the provisions of Paragraph 8 if more than 50 per cent of the shares underlying the Equity Total Returns Futures Contract or more than 50 per cent of the voting rights in the issuer (target company) of the share underlying the Equity Total Returns Futures Contract are held by or are attributable to the bidder. The point in time relevant for the fulfilment of the prerequisites pursuant to Sentence 1 shall be the expiry of the first offer period. In the event of an extension of

the first offer period, the Management Board may adjust the relevant point in time to the end of such extension. With regard to partial offers pursuant to § 19 of the German Securities Acquisition and Takeover Act (Wertpapiererwerbs- und Übernahmegesetz, WpÜG), Sentence 1 shall not be applicable. In the event of offers being subject to foreign legal provisions, the Management Board may decide on provisions diverging from the provisions in Sentences 1-4.

When determining whether the prerequisites pursuant to Sentence 1 have been fulfilled, 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 a public offer, the consideration is not available to the shareholders immediately after publication of the results through the bidder, Eurex Deutschland may determine that the Equity Total Returns Futures Contract shall, until the time of payment of the consideration or of the conversion of the shares, relate to the shares submitted for sale or conversion, and that they shall be settled on the basis of such submitted shares. In the event of physical delivery, the contracts must accordingly be supplied exclusively with such shares submitted either for sale or for conversion.

An adjustment further requires tradability of the derivatives on the share offered as consideration as well as the possibility of trading of such share offered as consideration on one of the exchanges determined by Eurex Deutschland. If the consideration consists of shares and cash compensation, the adjustment shall be excluded if the cash compensation amounts to a value of more than 67 per cent of the total consideration.

- (7) If a corporate action, which is carried out within the meaning of aforementioned conditions, is not regulated or covered by such conditions, the Management Board of Eurex Deutschland shall adjust the respective Equity Total Returns Futures Contract 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 ~~1.25.26.11~~ (6) is carried out, Eurex Deutschland shall issue a regulation similar to such conditions. Eurex Deutschland shall notify the Exchange participants of the intended actions.
- (8) Alterations to contract sizes, settlement prices and conversion parameters 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") and settlement prices 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. 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. Alterations to contract sizes and settlement prices shall not be made.

Fair value method: In case of Equity Total Returns Futures Contracts, the fair value is calculated on the basis of the TRF Spread relating to the remaining term and, if applicable, any estimated dividends.

1.26.12 Basket Trades of Equity Total Return Futures Contracts

- (1) ~~In regards to~~ A number of Equity Total Return Futures Contract can be traded as a basket trade according to number 4.3 (7) of the Trading Conditions of Eurex Deutschland ("Basket Trade"). Hereby
- (a) each Equity Total Return Futures Contract is assigned to a Group ID as listed in Annex G and each Group ID is assigned to a bucket as listed in Annex G. ("Bucket"),
- (b) Exchange Participants select one or more Equity Total Return Futures Contracts corresponding to one or more Eligible Buckets and a Profile (both as defined in Annex G) corresponding to the ~~selected~~selected Buckets, being part of such Basket Trade, according to Paragraph 3.2.7.—.
- ~~(a)~~(c) Equity Total Return Futures Contracts traded in a Basket Trade shall be assigned to a certain Basket ID. Under such Basket ID additional Equity Total Return Futures Contract can be traded, if they are assigned to a Bucket that was selected under the respective Basket Trade.
- ~~(1)~~(2) The initial Buyer of a Basket Trade shall have the right to substitute one or more Equity Total Return Futures Contracts being part of that Basket Trade by one or more other Equity Total Return Futures Contracts assigned to one or more Eligible Buckets, being part of such Basket Trade.
- ~~(1)~~(3) Each party to a Basket Trade shall have the right to substitute one or more Equity Total Return Futures Contracts being part of that Basket Trade by one or more other Equity Total Return Futures Contracts assigned to one or more Eligible Buckets, being part of such Basket Trade in case the requirements of the respective Profile being part of such Basket Trade are ~~not~~no longer fulfilled anymore due to a change of the value of the traded Equity Total Return Futures Contracts.
- ~~(1)~~(4) The respective party to a Basket Trade shall have the substitution rights according to number 1.26.12 (2) and (3) only if the requirements of the respective Profile being part of such Basket Trade according to Paragraph 3.2.7 (iii) are met after the substitution.
- ~~(1)~~(5) The substitution rights according to number 1.26.12 (2) and (3) shall be executed via a closing trade of the Equity Total Return Future Contracts to be substituted and an opposing opening transaction of the additional Equity Total Return Future Contracts to be included in the Basket Trade via the T7 Trade Entry Service ("Substitution Trades"). The respective counterparty shall be informed 30

minutes before a party to Equity Total Return Futures Contract enters Substitution Trades into the T7 Trade Entry Service.

~~(4)~~(6) _____ If a Substitution Trade was entered into T7 Trade Entry Service by a party to an Equity Total Return Futures Contract the respective counterparty shall be obliged to confirm such Substitution Trade in due time according to number 4.4 ~~(4)~~ of the Trading Conditions of Eurex Deutschland. The respective counterparty may only ~~reject the confirmation of~~refuse to confirm a Substitution Trade in case

(a) the requirements according to 1.~~25~~26.12 (2), (3) and/or (4) and (5) are not met or,

~~(a)(b) the notional value of underlying reference shares of Equity Total Return Futures Contract to be closed does not approximately equal the notional value of underlying reference shares of those Equity Total Return Futures Contract to be opened and where approximately equal is determined as those to be closed differs by more than the lower/higher of, either 0.05% of notional value of underlying reference shares of Equity Total Return Futures to be closed, or EUR 50,000 or,~~

~~(a)(c) the price of underlying reference shares of Equity Total Return Futures used for the order entry is not representative of the market prices of those underlying shares at that time and where not representative means that the price of the underlying reference share used~~Substitution Trade is not within the range of daily low, to daily high, traded price as reported on the primary exchange of ~~the~~such underlying reference share listed at Annex G-or,

~~(a)(d) the TRF Spread used for the order entry~~Substitution Trade is ~~not representative of the market levels of at that time and where not representative is determined as~~ not within the range set by, the lower of the daily low traded spread as reported by Eurex or the previous settlement spread for the same maturity minus twenty-five basis points, and the higher of the daily high traded spread as reported by Eurex or the previous settlement spread for the same maturity plus twenty-five basis points- or,

~~(a) underlying reference shares of Equity Total Return Futures Contract are referred to under the US Department of Treasury's Office of Foreign Assets Control (OFAC) Sanctions Program.~~

(e) the respective counterparty sends electronic notice to Eurex Deutschland by the end of trading on the Trading Day that a Substitution Trade was requested, that the requested Substitution Trade is not possible due to internal policies, applicable administrative rules or legislation and such notice is confirmed by the compliance department of such counterparty by 12:00 CET on the following Trading Day, or

~~(a)(f) the~~ Substitution Trade was entered and submitted to the counterparty via the T7 Trade Entry Service after 15:00 CET.

(7) The party that ~~rejects of a Substitution~~ refuses to confirm a Substitution Trade according to 1.2526.12 (6) needs to provide proof to Eurex Deutschland that the respective requirements of number (6) a) to f) are ~~fulfilled~~. fulfilled. In case of clause 1.26.12. (6) e) neither the respective counterparty nor its compliance department shall be obliged to specify any of such internal policies, applicable administrative rules or legislation. Provision of the notice and confirmation of such to Eurex Deutschland shall be deemed sufficient.

(8) Following receipt of the confirmation of the compliance department according to clause 1.26.12. (6) e) Eurex Deutschland shall notify the party that has requested the Substitution Trade by 12:30 CET of the Trading Day following the Trading Day on which that Substitution Trade was requested, that the requested Substitution Trade cannot be confirmed by the respective counterparty. The party that has requested the Substitution Trade may then propose another Substitution Trade.

[...]

Part 3 Contracts Off-Book

[...]

Subpart 3.1 Entry Intervals for Contract Prices

[...]

3.1.3 Entry Interval for Index and ~~Equity Total~~ Equity Total Return Futures Contracts

In derogation of Number 3.1.1, the interval for Index and Equity Total Return Futures Contracts results from the daily settlement TRF spread for the respective Futures Contracts from the previous trading day, which is expressed in basis points, pursuant to Chapter II Part 2 Number 2.22.2. of the Clearing Conditions for Eurex Clearing. When calculating the interval, the following premiums and reductions (absolute) shall be added or respectively deducted:

Product	Product ID	Amount
Index Total Return Futures Contracts on the EURO STOXX 50®	TESX	+/- 25 basis points (1 basis point = 0.0001)
Equity Total Return Futures Contracts	As listed at Annex G	+/- 25 basis points (1 basis point = 0.0001)

[...]

Subpart 3.2 Contracts Admitted for Off-Book Trading

The following Futures and Options Contracts admitted for trading at Eurex Deutschland may be entered using the Eurex T7 Entry Service for the trade types specified below.

3.2.1 Block trades

[...]

Product		Minimum number of contracts traded
Standard	Additional contract versions Y/N	
[...]		
Index Total Return Futures		
Index Total Return Futures Contracts on the EURO STOXX 50® (TESX)	N	100
[...]		

[...]

3.2.6 Trade-at-Market transactions

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® (TESX)	100
Equity Total Return Futures traded as Basket Trades of Equity Total Return Futures Contracts according to 3.2.7	n.A.

[...]

3.2.7 Basket Trades of Equity Total Return Futures Contracts

The following Contracts are admitted:

Product	Minimum number of contracts traded	Group ID	Trading Modalities
Equity Total Return Futures	As per Annex G	As per Annex G	Trade at Close (TAC) Trade at Market (TAM)

When entering a Basket Trade of Equity Total Return Futures Contracts, the Exchange Participant must enter

- (i) one or more eligible Buckets as listed in Annex G and
- (ii) one or more Equity Total Return Future Contracts assigned to one of the selected Buckets and

(iii) a Profile corresponding to the selected Buckets as listed in Annex G.

Upon execution of a Basket Trade of Total Return Futures Contracts, the Eurex Trading System will additionally generate a unique identifier to each of the traded Total Return Futures Contracts traded in such Basket ("Basket ID").

When entering a Substitution Trade according to paragraph 1.26.12. ~~(4)~~ the Exchange Participant must enter (i) a valid Basket ID and (ii) and valid Equity Total Return Futures Contracts to be opened and closed according to paragraph 1.26.12. (2) to ~~(4)~~5.

[...]

Annex C in relation to Contract Specifications:

Trading Hours for Futures Contracts

[...]

Index Futures Contracts

Product	Product ID	Pre-Trading Period	Continuous Trading	Post-Trading Period Until	Off-book Trading Period	Off-book Post-Trading Period until	Last Trading Day
							Trading Until
[...]							
[...]							

[...]

Total Return Futures Contracts

Product	Product ID	Pre-Trading Period	Continuous Trading	Post-Trading Period	Off-book Trading Period	Off-book Post-Trading Period until	Last Trading Day
							Trading Until
Index Total Return- Futures on the EURO STOXX 50® Index	TESX	07:30- 07:50 08:15	07:50 08:15-17:25	17:25 - 22:10	08: 00 15-22:00 Trade At Close (TAC) 08: 00 15-18:00	22:10	17:30
Equity Total Return Futures	Product ID pursuant to Annex G	07:30-09:00 09:25-09:30	09:00-09:30-17:25	17:25 - 22:10	09:00-09:30-22:00 Trade At Close (TAC) 09:00-09:30-18:00	22:10	17:30

All times CET

[...]

**Annex E Allocation Scheme (Part A Section 2.5 Paragraph 3 of the Conditions for Trading) and
Path Priority (Part A Section 2.5 Paragraph 2 of the Conditions for Trading) ***

Product Class	Allocation Scheme	Path Priority
[...]		
Index Total <u>Index Total</u> Return Futures	Time	Direct Path Priority
Equity Total Return Futures	Time	Direct Path Priority
[...]		

* Applicable only to products available on the New Trading Architecture (according to Annex F)

[...]

Annex G in relation to Subsection 1.22 of the Contract Specifications:

Total-Return-Futures contracts on equities ("Equity-Total-Return-Futures")	Product ID	Group ID*	Cash Market- ID*	Contract Size	Currency	Minimum Block Trade Size
<u>Accrued Distributions (Equity Dividend Indices) as from 24-12-2018</u>						
<u>Accrued Funding from Product Launch Date XX-XX-YYYY07-10-2019</u>						
1&1 Drillisch AG	TDRI	AA41	XETR	100	EUR	10
A2A SpA	TEAM	BX41	XMIL	100	EUR	250
Aalberts Industries NV	TAAI	AA41AA40	XAMS	100	EUR	10
Aareal Bank AG	TARL	AA41	XETR	100	EUR	10
ABN AMRO Group NV	TAAR	AA40	XAMS	100	EUR	25
Accor SA	TACR	AX40	XPAR	100	EUR	10
ACS Actividades de Construcción y Servicios SA	TOCI	BA40	XMAD	100	EUR	10
adidas AG	TADS	AA40	XETR	100	EUR	25
AEGON NV	TAEN	AA40	XAMS	100	EUR	75
Aena SA	TAEP	BA40	XMAD	100	EUR	5
Aeroports de Paris	TW7L	AX41	XPAR	100	EUR	5
Ageas SA/NV	TFO4	AA40	XBRU	100	EUR	10
AIB Group PLC	TALB	BX41BA41	XDUB	100	EUR	75
Air France-KLM	TAFR	AX41	XPAR	100	EUR	25
Air Liquide SA	TAIR	AX40	XPAR	100	EUR	5
Airbus SE	TEAD	AA40	XPAR	100	EUR	5
Akzo Nobel NV	TAKU	AA40	XAMS	100	EUR	5
Allianz SE	TALV	AA40	XETR	100	EUR	50
Alstom SA	TAOM	AX41	XPAR	100	EUR	10
Altran Technologies SA	TALT	AX41	XPAR	100	EUR	50
Amadeus IT Group SA	TAI3	BA40	XMAD	100	EUR	5
Amundi SA	TAMU	AX41	XPAR	100	EUR	10
Anheuser-Busch InBev SA	TITK	AA40	XBRU	100	EUR	5
ArcelorMittal SA	TISP	AA40	XAMS	100	EUR	25
ARKEMA SA	TAKE	AX41	XPAR	100	EUR	5
Aroundtown SA	TAT1	AA41	XETR	100	EUR	50
ASM International NV Bearer	TASI	AA41	XAMS	100	EUR	5
ASML Holding NV	TASM	AA40	XAMS	100	EUR	5
ASR Nederland NV	TASR	AA40	XAMS	100	EUR	10
Assicurazioni Generali SpA	TASG	BX40	XMIL	100	EUR	50
Atlantia SpA	TAOP	BX40	XMIL	100	EUR	250

Total-Return-Futures contracts on equities ("Equity-Total-Return-Futures")	Product ID	Group ID*	Cash Market- ID*	Contract Size	Currency	Minimum Block Trade Size
AtoS SA	TAXI	AX40	XPAR	100	EUR	5
Aurubis AG	TNDA	AA41	XETR	100	EUR	5
AXA SA	TAXA	AX40	XPAR	100	EUR	25
Axel Springer SE	TSPR	AA41	XETR	400	EUR	5
Banca BPM	TBPV	BX41	XMIL	100	EUR	100
Banco Bilbao Vizcaya Argentaria SA (BBVA)	TBBV	BA40	XMAD	100	EUR	400
Banco Comercial Portugues SA	TBCP	BA41 BX41	XLIS	100	EUR	750
Banco de Sabadell SA	TBDS	BA40	XMAD	100	EUR	150
Banco Santander SA	TBSD	BA40	XMAD	100	EUR	3000
Bank of Ireland	TBIR	BX41 BA41	XDUB	100	EUR	50
Bankia SA	TFV0	BA41	XMAD	100	EUR	75
Bankinter SA	TBAK	BA40	XMAD	100	EUR	50
BASF SE	TBAS	AA40	XETR	100	EUR	75
Bayer AG	TBAW TBAY	AA40	XETR	100	EUR	75
Beiersdorf AG	TBEI	AA40	XETR	100	EUR	5
Biomerieux	TBIM	AX41	XPAR	100	EUR	5
BMW AG	TBMW	AA40	XETR	100	EUR	5
BNP Paribas SA	TBNP	AX40	XPAR	100	EUR	250
Bouygues SA	TBYG	AX40	XPAR	100	EUR	10
Brenntag AG	TBNR	AA41	XETR	100	EUR	10
Bureau Veritas SA	TBVI	AX41	XPAR	100	EUR	25
CaixaBank SA	TCRT	BA40	XMAD	100	EUR	75
Capgemini SA	TCGM	AX40	XPAR	100	EUR	5
Carrefour SA	TCAR	AX40	XPAR	100	EUR	25
Cellnex Telecom SA	TCLN	BA40	XMAD	100	EUR	25
CNH Industrial NV	TFIM	AA40	XMIL	100	EUR	50
Commerzbank AG	TCBK	AA40	XETR	100	EUR	25
Compagnie de Saint-Gobain SA	TGOB	AX40	XPAR	100	EUR	10
Continental AG	TCON	AA40	XETR	100	EUR	5
Covestro AG Inhaber-Aktien oN	T1CO	AA40	XETR	100	EUR	5
Covivio	TFDR	AX41	XPAR	100	EUR	5
Crédit Agricole SA	TXCA	AX40	XPAR	100	EUR	25
CRH PLC	TCRG	BX40 BA41	XDUB	100	EUR	10
Daimler AG	TDAI	AA40	XETR	100	EUR	250
Danone SA	TBSN	AX40	XPAR	100	EUR	5

Total-Return-Futures contracts on equities ("Equity-Total-Return-Futures")	Product ID	Group ID*	Cash Market- ID*	Contract Size	Currency	Minimum Block Trade Size
Dassault Aviation SA	TAVM	AX41	XPAR	100	EUR	10
Dassault Systemes SA	TDYS	AX40	XPAR	100	EUR	5
Davide Campari-Milano SpA	TDVC	BX41	XMIL	100	EUR	400 50
Delivery Hero AG	TDHE	AA41	XETR	100	EUR	10
Deutsche Bank AG	TDBK	AA40	XETR	100	EUR	400
Deutsche Börse AG	TDB1	AA40	XETR	100	EUR	5
Deutsche Lufthansa AG	TLHA	AA40	XETR	100	EUR	25
Deutsche Post AG	TDPW	AA40	XETR	100	EUR	10
Deutsche Telekom AG	TDTE	AA40	XETR	100	EUR	25
Deutsche Wohnen SE	TDWN	AA41	XETR	100	EUR	10
Edenred S A	TQSV	AX41	XPAR	100	EUR	25
EDP - Energias de Portugal SA	TEDP	BA41 BX4 4	XLIS	100	EUR	100
Eiffage SA	TEF3	AX41	XPAR	100	EUR	5
Electricité de France (EDF)	TE2F	AX41	XPAR	100	EUR	50
Elisa Oyj	TEIA	AA41	XHEL	100	EUR	10
Enagas SA	TEG4	BA40	XMAD	100	EUR	125
Endesa SA Acciones Port EO	TEDS	BA40	XMAD	100	EUR	25
Enel SpA	TENE	BX40	XMIL	100	EUR	750
ENGIE	TGZF	AX40	XPAR	100	EUR	1250
Eni SpA	TENI	BX40	XMIL	100	EUR	1250
EON SE	TEOA	AA40	XETR	100	EUR	50
Erste Group Bank AG	TEBS	AA41	XVIE	100	EUR	10
Essilor International - Compagnie Générale d'Optique SA EssilorLuxottica SA	TESL	AX40	XPAR	100	EUR	5
Établissements Franz Colruyt SA	TEFC	AA40	XBRU	100	EUR	10
EURAZEO SE	TEUQ	AX41	XPAR	100	EUR	5
Eurofins Scientific Group SA	TESS	AX41	XPAR	100	EUR	1
Eutelsat Communications SA	TE3B	AX41	XPAR	100	EUR	25
Evonik Industries AG	TEVK	AA41	XETR	100	EUR	10
EXOR NV	TIIL	AA40	XMIL	100	EUR	40 5
Faurecia SA	TFAU	AX41	XPAR	100	EUR	10
Ferrari NV	T2FE	AA40	XMIL	100	EUR	10
Ferrovial SA	TUFG	BA40	XMAD	100	EUR	25
Fiat Chrysler Automobiles NV	TFIA	AA40	XMIL	100	EUR	50
FinecoBank Banca Fineco SpA	TFBK	BX41	XMIL	100	EUR	50
Flutter Entertainment PLC	TPLS	BX41	XDUB	100	EUR	5

Total-Return-Futures contracts on equities ("Equity-Total-Return-Futures")	Product ID	Group ID*	Cash Market- ID*	Contract Size	Currency	Minimum Block Trade Size
Fortum Oyj Oyj	TFOT	AA41	XHEL	100	EUR	25
Fraport AG	TFRA	AA41	XETR	100	EUR	5
freenet AG	TFNT	AA41	XETR	100	EUR	10
Fresenius Medical care AG & Co KGaA	TFME	AA40	XETR	100	EUR	5
Fresenius SE & CoKGaA	TFRE	AA40	XETR	100	EUR	155
Galapagos NV	TGLP	AA40	XBRU	100	EUR	5
Galp Energia SGPS SA	TGAL	BA41BX4 4	XLIS	100	EUR	25
GEA Group AG	TG1A	AA41	XETR	100	EUR	10
Gecina SA	TGI6	AX41	XPAR	100	EUR	5
Gemalto NV	TLDV	AA40	XAMS	400	EUR	40
Getlink	TTNU	AX41	XPAR	100	EUR	50
Glanbia PLC	TGL9	BX41BA4 4	XDUB	100	EUR	50
Grifols SA	TOZT	BA40	XMAD	100	EUR	25
Groupe Bruxelles	TEAI	AA40	XBRU	100	EUR	5
Hannover Rück SE	THNR	AA41	XETR	100	EUR	105
HeidelbergCement AG	THEI	AA40	XETR	100	EUR	5
Heineken Holding NV	THEH	AA41	XAMS	100	EUR	5
Heineken NV	THNK	AA40	XAMS	100	EUR	5
Henkel KGaA - Vz	THEN	AA40	XETR	100	EUR	5
Hermes International SA	TDIO	AX40	XPAR	100	EUR	1
HOCHTIEF AG	THOT	AA41	XETR	100	EUR	5
Hugo Boss AG	TBOS	AA41	XETR	100	EUR	5
Huhtamäki Oyj Oyj	THUK	AA41	XHEL	100	EUR	10
Iberdrola SA	TIBE	BA40	XMAD	100	EUR	50
Iliad SA	TILD	AX41	XPAR	100	EUR	5
Industria de Diseño Textil SA	TIXD	BA40	XMAD	100	EUR	175
Infineon Technologies AG	TIFX	AA40	XETR	100	EUR	25
ING Groep NV	TING	AA40	XAMS	100	EUR	400
Ingenico Group SA	TIIE	AX41	XPAR	100	EUR	5
Inmobiliaria Colonial SA	TCOL	BA41	XMAD	100	EUR	50
innogy SE	TIGY	AA41	XETR	400	EUR	40
Intesa Sanpaolo SpA	TIES	BX40	XMIL	100	EUR	100
Ipsen SA	TIPN	AX41	XPAR	100	EUR	10
Italgas SpA	TIG-TIGA	BX41	XMIL	100	EUR	100
Jeronimo Martins SGPS	TJEM	BA41BX4 4	XLIS	100	EUR	25

Total-Return-Futures contracts on equities ("Equity-Total-Return-Futures")	Product ID	Group ID*	Cash Market- ID*	Contract Size	Currency	Minimum Block Trade Size
K+S Aktiengesellschaft	TSDF	AA41	XETR	100	EUR	25
KBC Groep NV	TKDB	AA40	XBRU	100	EUR	225
Kering	TPPX	AX40	XPAR	100	EUR	51
Kerry Group PLC	TKYG	BA41BX4 0	XDUB	100	EUR	5
Kesko Oy	TKEK	AA41	XHEL	100	EUR	10
Kingspan Group PLC	TKRX	BX41BA4 4	XDUB	100	EUR	10
Kion Group AG	TKGX	AA41	XETR	100	EUR	5
Klépierre SA	TCL6	AX41	XPAR	100	EUR	10
Kone Corp	TKC4	AA41	XHEL	100	EUR	10
Koninklijke Ahold Delhaize NV	TAHO	AA40	XAMS	100	EUR	25
Koninklijke Boskalis Westminster NV	TKBW	AA41	XAMS	100	EUR	10
Koninklijke DSM NV	TDSM	AA40	XAMS	100	EUR	5
Koninklijke KPN NV	TKPN	AA40	XAMS	100	EUR	250100
Koninklijke Philips NV	TPHI	AA40	XAMS	100	EUR	10
Lagardère SCA	TLAG	AX41	XPAR	100	EUR	10
LANXESS AG	TLXS	AA41	XETR	100	EUR	5
LEG Immobilien AG	TLEG	AA41	XETR	100	EUR	5
Legrand SA	TLRC	AX40	XPAR	100	EUR	5
Leonardo-Finmeccanica SpA	TFMN	BX40	XMIL	100	EUR	50
Linde AG <u>PLC</u>	TLIN	AA40	XETR	100	EUR	405
L'Oréal SA	TLOL	AX40	XPAR	100	EUR	5
Luxottica Group SpA	TLUX	BX40	XMIL	400	EUR	40
LVMH Moët Hennessy Louis Vuitton SE	TMOH	AX40	XPAR	100	EUR	75
Mapfre SA	TCMA	BA41	XMAD	100	EUR	1000
Mediobanca SpA	TME9	BX40	XMIL	100	EUR	50
Merck KGaA	TMRK	AA40	XETR	100	EUR	5
Merlin Properties SOCIMI SA	TMRL	BA40	XMAD	100	EUR	5025
Metro AG	TB4B	AA41	XETR	400	EUR	25
Metso Corp	TVLM	AA41	XHEL	100	EUR	10
Michelin et Cie SCpA	TMCH	AX40	XPAR	100	EUR	5
Moncler SrL Azioni nom oN	TMON	BX40	XMIL	100	EUR	50
MorphoSys AG	TMOR	AA41	XETR	100	EUR	5
MTU Aero Engines AG	TMTX	AA41	XETR	100	EUR	5
Münchener Rückversicherungs-Gesellschaft AG	TMUE	AA40	XETR	100	EUR	5
Natixis SA	TNBP	AX41	XPAR	100	EUR	50

Total-Return-Futures contracts on equities ("Equity-Total-Return-Futures")	Product ID	Group ID*	Cash Market- ID*	Contract Size	Currency	Minimum Block Trade Size
Natural Energy Group SA	TGAN	BA40	XMAD	100	EUR	25
Neste OYJ	TNEF	AA41	XHEL	100	EUR	10
NN GROUP NV	TNNG	AA40	XAMS	100	EUR	10
Nokia Corp <u>Oyj</u>	TCGE	AA40	XHEL	100	EUR	50
Nokian Renkaat Oyj	TNRE	AA41	XHEL	100	EUR	10
OMV AG	TOMV	AA41	XVIE	100	EUR	10
Orange	TFTE	AX40	XPAR	100	EUR	400
Orion Corp (New) RS	TORN	AA41	XHEL	100	EUR	10
Orpea	TORP	AX41	XPAR	100	EUR	5
OSRAM Licht AG	TOSR	AA41	XETR	400	EUR	5
Paddy Power Betfair PLC	TPLS	BA44	XDUB	400	EUR	5
Pernod-Ricard SA	TPER	AX40	XPAR	100	EUR	50
Peugeot SA	TPEU	AX40	XPAR	100	EUR	25
Pirelli & C SpA	TPIR	BX41	XMIL	100	EUR	50
Porsche Automobil Holding SE	TPOR	AA41	XETR	100	EUR	75
Poste Italiane SpA	TPSP <u>T7PI</u>	BX40	XMIL	100	EUR	50
ProSiebenSat1 Media AG	TPSM	AA40	XETR	100	EUR	10
Proximus PLC	TBX7	AA40	XBRU	100	EUR	10
Prysmian SpA	TPRY	BX40	XMIL	100	EUR	10
Publicis Groupe SA	TPU4	AX40	XPAR	100	EUR	5
Qiagen NV	TQIA	AA41	XETR	100	EUR	10
Raiffeisen Bank International AG	TRIB	AA41	XVIE	100	EUR	10
Randstad NV	TRSH	AA40	XAMS	100	EUR	5
Recordati SPA	TRE9	BX41	XMIL	100	EUR	10
Red Electrica Corporación SA	TRE2	BA40	XMAD	100	EUR	25
Rémy Cointreau SA	TRCO	AX41	XPAR	100	EUR	5
Renault SA	TRNL	AX40	XPAR	100	EUR	5
Repsol SA	TREP	BA40	XMAD	100	EUR	25
Rexel SA	TRXL	AX41	XPAR	100	EUR	50
Rheinmetall AG	TRHM	AA41	XETR	100	EUR	5
Royal Dutch Shell plc - A shares	TRDS	AA40	XAMS	100	EUR	125
Rubis SCA	TRUB	AX41	XPAR	100	EUR	10
RWE AG	TRWE	AA40	XETR	100	EUR	25
Ryanair Holding PLC	TRYA	<u>BX41</u> BA44 4	XDUB	100	EUR	25
Safran SA	TSEJ	AX40	XPAR	100	EUR	50
Saipem SpA	TSPE	BX41	XMIL	100	EUR	100

Total-Return-Futures contracts on equities ("Equity-Total-Return-Futures")	Product ID	Group ID*	Cash Market- ID*	Contract Size	Currency	Minimum Block Trade Size
Sampo PLC	TSMP	AA41	XHEL	100	EUR	10
Sanofi	TSNW	AX40	XPAR	100	EUR	5
SAP SE	TSAP	AA40	XETR	100	EUR	175
SBM Offshore NV	TSBM	AA41	XAMS	100	EUR	25
Schneider Electric SE	TSND	AX40	XPAR	100	EUR	5
SCOR SE	TSDR	AX41	XPAR	100	EUR	10
Scout24 AG Namens-Aktien oN	TG24	AA44	XETR	100	EUR	10
SES SA	TSES	AA41	XPAR	100	EUR	25
Siemens Gamesa Renewable Energy SA	TGTQ	BA41	XMAD	100	EUR	25
Siemens Healthineers AG	TSHH	AA41	XETR	100	EUR	10
Siemens AG	TSIE	AA40	XETR	100	EUR	150
Signify NV	TLIG	AA40	XAMS	100	EUR	10
Siltronic AG Namens-Aktien oN	TWAF	AA41	XETR	100	EUR	5
Smurfit Kappa Group PLC	TSK3	BA41BX4 1	XDUB	100	EUR	10
Snam SpA	TSNF	BX40	XMIL	100	EUR	100
Société Générale SA	TSGE	AX40	XPAR	100	EUR	125
Sodexo SA	TSJ7	AX40	XPAR	100	EUR	5
Software AG	TSOW	AA44	XETR	100	EUR	10
Solvay SA	TSOL	AA40	XBRU	100	EUR	5
STMicroelectronics NV	TSGM	AA40	XPAR	100	EUR	25
Stora Enso Oyj	TENU	AA41	XHEL	100	EUR	25
Suez	TSEV	AX41	XPAR	100	EUR	25
Symrise AG	TSY1	AA41	XETR	100	EUR	5
TAG Immobilien AG	TTAG	AA41	XETR	100	EUR	25
TechnipFMC	TTHP	AA40	XPAR	100	EUR	25
Telecom Italia SpA	TTQI	BX41	XMIL	100	EUR	4000
Telefonica Deutschland O2	TO2D	AA41	XETR	100	EUR	75
Telefónica SA	TTNC	BA40	XMAD	100	EUR	350
Telenet Group Holding NV	TTNE	AA40	XBRU	100	EUR	5
Téléperformance SA	TRCF	AX41	XPAR	100	EUR	5
Tenaris SA	TTEN	AA41	XMIL	100	EUR	50
Terna SpA	TUEI	BX40BX4 1	XMIL	100	EUR	100
Thales SA	TCSF	AX41AX4 0	XPAR	100	EUR	5
ThyssenKrupp AG	TTKA	AA40	XETR	100	EUR	10
Total SA	TTOT	AX40	XPAR	100	EUR	350

Total-Return-Futures contracts on equities ("Equity-Total-Return-Futures")	Product ID	Group ID*	Cash Market- ID*	Contract Size	Currency	Minimum Block Trade Size
UBI Banca	TBPD	BX41	XMIL	100	EUR	100
Ubisoft Entertainment SA	TUEN	AX41	XPAR	100	EUR	5
UCB SA	TUNC	AA40	XBRU	100	EUR	5
Umicore SA	TNVJ	AA40	XBRU	100	EUR	10
Unibail-Rodamco SE	TUBL	AX40	XAMS	100	EUR	50
UniCredit SpA	TCRI	BX40 4	XMIL	100	EUR	25
Unilever NV	TUNI	AA40	XAMS	100	EUR	350
Uniper SE Namens-Aktien oN	TUN0	AA41	XETR	100	EUR	10
United Internet AG	TUTD	AA41	XETR	100	EUR	5
UPM Kymmene Corp	TRPL	AA41	XHEL	100	EUR	25
Valéo SA	TVSA	AX40	XPAR	100	EUR	5
Veolia Environnement SA	TVVD	AX40	XPAR	100	EUR	25
VINCI SA	TSQU	AX40	XPAR	100	EUR	200
Vivendi SA	TVVU	AX40	XPAR	100	EUR	25
voestalpine AG	TVOE	AA41	XVIE	100	EUR	10
Vonovia SE	TANN	AA40	XETR	100	EUR	10
Vopak	TVPK	AA40	XAMS	100	EUR	10
VW AG - Vz	TVO3	AA40	XETR	100	EUR	25
Wacker Chemie AG	TWCH	AA41	XETR	100	EUR	5
Wärtsilä Corp	TMTA	AA41	XHEL	100	EUR	1525
Wendel SA	TMFX	AX41	XPAR	100	EUR	5
Wirecard AG	TWDI	AA40	XETR	100	EUR	5
Wolters Kluwer NV	TWOS	AA40	XAMS	100	EUR	10
Zalando SE Inhaber-Aktien oN	TZAL	AA41	XETR	100	EUR	10

* The group ID as well as the cash market ID shall be assigned by Eurex Deutschland 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 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.

ID of Cash Market	Relevant Cash Market
XVIE	Electronic Trading System of the Wiener Börse
XBRU	Electronic Trading System of the Euronext Brussels
XETR	Electronic Trading System of the Frankfurter Wertpapierbörse
XMAD	Electronic Trading System of the Bolsa de Madrid
XHEL	Electronic Trading System of the Nasdaq OMX Helsinki
XPAR	Electronic Trading System of the Euronext Paris
XDUB	Electronic Trading System of the Irish Stock Exchange

ID of Cash Market	Relevant Cash Market
XMIL	Electronic Trading System of the Borsa Italiana
XAMS	Electronic Trading System of the Euronext Amsterdam
XLIS	Electronic Trading System of Euronext Lisbon

Group ID	Bucket / Bucket ID**	Group Description (For Information Only)
AA40	B1	AA Country Rating / Large Cap
AA41	B2	AA Country Rating / Mid Cap
AX40	B3	AA Country Rating / Large Cap / Subject to FTT
AX41	B4	AA Country Rating / Mid Cap / Subject to FTT
BA40	B5	Single A Country Rating / Large Cap
BA41	B6	Single A Country Rating / Mid Cap
BX40	B7	Single A Country Rating / Large Cap / Subject to FTT
BX41	B8	Single A Country Rating / Mid Cap / Subject to FTT

Profile Name	Profile ID	Profile Description (For Information Only)				
		Eligible Buckets	Bucket Limitations	Notional ADV Limitation	Individual Limitation	Financial Sector Entities Limitation
Profile 0	PRF0	All				
Profile 1	PRF1	All		Maximum 1 ADV	Maximum 50%	
Profile 2	PRF2	B1		Maximum 1 ADV	Maximum 50%	Maximum 30%
Profile 3	PRF3	B1 and B3	B3 Maximum 50%	Maximum 1 ADV	Maximum 50%	Maximum 30%
Profile 4	PRF4	B1, B3, B5 and B7		Maximum 1 ADV	Maximum 50%	Maximum 30%
Profile 5	PRF5	B1, B2, B3 and B4	B2 + B4 Maximum 50%	Maximum 1 ADV	Maximum 50%	Maximum 30%
Profile 6	PRF6	B1, B3, B5 and B7		Maximum 1 ADV	Maximum 50%	
Profile 7	PRF7	B1 and B2	B2 Maximum 50%	Maximum 1 ADV	Maximum 50%	Maximum 30%
Profile 8	PRF8	B1 and B3		Maximum 1 ADV	Maximum 50%	Maximum 30%
Profile 9	PRF9	B1, B3 and B5		Maximum 1 ADV	Maximum 50%	Maximum 30%

Where:

- Eligible Buckets** indicates the Bucket or Buckets used to determine the eligibility of Equity Total Return Futures Contract traded in a Basket Trade. Only those Equity Total Return Futures Contract allocated to the Eligible Bucket or Buckets above may be included in a Basket Trade referring to a Profile.

- **Buckets Limitations** indicates the limitation by notional value of the Equity Total Return Futures Contracts in each Bucket or Buckets to be included a Basket Trade upon completion as a percentage of the notional value of all Equity Total Return Futures in the Basket.
- **Notional ADV Limitation** indicates the limitation in terms of multiples of the notional value of each Equity Total Return Futures Contract within a Basket Trade as determined in reference to the Average Daily Value (ADV) traded on the specific share underlying as listed in this Annexe. The Average Daily Value traded is determined as the twenty day trailing Average Daily Value Traded as determined by Bloomberg.
- **Individual Limitation** indicates the limitation by notional value of each Equity Total Return Futures Contracts to be included in a Basket Trade upon completion as a percentage of the notional value of all Equity Total Return Futures in the Basket Trade.
- **Financials Sector Entities Limitation** indicates the limitation by notional value of Equity Total Return Futures Contracts on specific share underlying, where such underlying shares are determined as a Financial Sector Entity, to be included in a Basket Trade upon completion as a percentage of the notional value of all Equity Total Return Futures in the Basket. Financial Sector Entity has the meaning in article 4(1)(27) of the EU CRR (Regulation of the European Parliament and the Council on prudential requirements for credit institutions and investment firms (Regulation (EU) No 575/2013) and amending Regulation (EU) No 648/2012.

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