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AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

\*\*\*\*\*

[...]

## Part 1 Contract Specifications for Futures Contracts

[...]

### Subpart 1.22 Contract Specifications for Index Total Return Futures Contracts

[...]

#### 1.22.1 Subject Matter of Contract

[...]

(2) [...]

- EURO STOXX 50® Index (SX5E) (Stoxx Ltd.)
- iSTOXX Europe Collateral Indices:
  - iSTOXX® Europe Collateral Index (Stoxx Ltd.)
  - iSTOXX® Europe EUR Group 1 Collateral Large Index (Stoxx Ltd.)

(3) The value of Index Total Return Futures Contracts shall be:

- EUR 10 per index point for EURO STOXX 50® Index (SX5E) Index Total Return Futures
- EUR 50 per index point for iSTOXX® Europe Collateral Index Total Return Futures

[...]

#### 1.22.3 Term

- (1) For the following Index Total Return Futures Contracts ~~on EURO STOXX 50® (Product ID: TESX)~~, terms to 9 years and 11 months expiring on the final settlement day (Subsection 1.22.4 Paragraph 2) up to and including the next, twenty-one succeeding quarter-end months (March, June, September, December) as well as up

to the next five succeeding year-end months (December) are available for trading at Eurex Deutschland:-

- EURO STOXX 50® Index Total Return Futures (Stoxx Ltd.)

(2) For the following Index Total Return Futures Contracts, terms to 4 years and 11 months expiring on the final settlement day (Subsection 1.22.4 Paragraph 2) of the next five calendar year expirations (December) are available for trading at Eurex Deutschland:

- iSTOXX® Europe Collateral Index Total Return Futures (Stoxx Ltd.)

(3) For the following Index Total Return Futures Contracts terms of up to 24 months are available for trading at Eurex Deutschland until the final settlement days (Number 1.22.4 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:

- iSTOXX® Europe EUR Group 1 Collateral Large Index Total Return Futures (Stoxx Ltd.)

#### 1.22.4 Last Trading Day, Final Settlement Day, Close of Trading

[...]

- (3) For all Index Total Return Futures Contracts ~~on EURO STOXX 50® (Product ID: TESX)~~ close of trading on the last trading day shall be at 17:30 p.m. CET.

[...]

#### 1.22.6 Trading Conventions

[...]

##### 1.22.6.2 TRF Spread Gradations

[...]

- ~~For Index Total Return Futures Contracts on EURO STOXX 50® (Product ID: TESX):~~ 0.5 basis points.

##### 1.22.6.3 Funding Rate

[...]

- For Index Total Return Futures Contracts on EURO STOXX 50® (Product ID: TESX) the Funding Rate is euro short-term rate (€STR) as published by the European Central Bank (ECB) (as a percentage) plus the calculated spread between €STR and Eonia® (as a percentage) provided by European Central Bank (ECB)
- For Index Total Return Futures Contracts on iStoxx Europe Collateral Indices the Funding Rate is euro short-term rate (€STR) as published by the European Central Bank (ECB) (as a percentage)

#### 1.22.6.4 Day Count Convention

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

- ~~For Index Total Return Futures Contracts on EURO STOXX 50® (Product ID: TESX)~~ 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"))

#### 1.22.6.5 Days to Maturity, Funding Days

[...]

For Index Total Return Futures Contracts ~~on EURO STOXX 50® (Product ID: TESX)~~ days to maturity and Funding Days expressed as actual number of days are based on the settlement days of the underlying component equities (i.e. on a t+2 settlement basis), therefore:

[...]

[...]

### 1.22.8 Conversion Parameters and Prices

#### 1.22.8.1 Traded Basis

[...]

- For Index Total Return Futures on EURO STOXX 50® ~~(Product ID: TESX)~~:

[...]

- For Index Total Return Futures on iStoxx Europe Collateral Indices:
  - Index Close is the daily closing level of the respective iStoxx Europe Collateral Indices as calculated by Stoxx Ltd.,
  - Custom Index is an index level of the iStoxx Collateral Indices as predetermined and entered by the Exchange Participant ("Custom Index").

#### 1.22.8.2 Distributions and Funding

[...]

- ~~For Index Total Return Futures Contracts on EURO STOXX 50® (Product ID: TESX):~~ product launch is 02 December 2016. All existing and further expirations will always reference this launch date.
- For Index Total Return Futures on iStoxx Europe Collateral Indices: product launch is 24 February 2020. All existing and further expirations will always reference this launch date.

### 1.22.8.2.1 Accrued Distributions

(1)–Where an Index Total Return Futures Contract references an underlying price index (an index which excludes distributions made by the underlying constituents – such as dividends) then a calculation is required to determine the distributions.

The following Index Total Return Futures Contracts reference an underlying price index

- Index Total Return Futures Contracts on EURO STOXX 50® ~~(Product ID: TESX)~~.

[...]

For Index Total Return Futures Contracts on EURO STOXX 50® ~~(Product ID: TESX)~~: Distribution Index is the daily level of EURO STOXX 50® Distribution Point Index (SX5EDD) as calculated by Stoxx Ltd.

(2) Where an Index Total Return Futures Contract references an underlying index which incorporates distributions within its calculation methodology then no additional calculation is required, i.e. Accrued Distributions(t) = 0.

The following Index Total Return Futures Contracts reference an underlying index which incorporates distributions within its calculation methodology.

- Index Total Return Futures Contracts on iStoxx Europe Collateral Indices.

[...]

### 1.22.8.5 Final Settlement Price

[...]

- For Index Total Return Futures on EURO STOXX 50® ~~(Product ID: TESX)~~:

[...]

- For Index Total Return Futures on iStoxx Europe Collateral Indices:

The Final Settlement Index shall be the closing level of the relevant index as calculated by Stoxx Ltd.

### 1.22.9 Market Disruption

#### 1.22.9.1 Market Disruption Event

[...]

(2) For Index Total Return Futures on EURO STOXX 50® the following may constitute a market disruption event regarding Disruption in Delivery:

[...]

(3) For Index Total Return Futures on iStoxx Europe Collateral Indices the following may constitute a market disruption event regarding Disruption in Delivery:

(a) The European Central Bank (ECB) does not calculate and publish 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) Stoxx Ltd. does not publish an Index Close for the respective iStoxx Europe Collateral Index;

(c) Stoxx Ltd. does publish an Index Close for the respective iStoxx Europe Collateral Index but then subsequently amends and re-publishes such Index Close.

(4) For Index Total Return Futures on EURO STOXX 50® (~~Product ID: TESX~~) the following may constitute a market disruption event regarding Disruption in the Exchange Trading for Listed Derivatives:

(a) Index Total Return Futures Contracts on EURO STOXX 50® (~~Product ID: TESX~~) are not open for all or part of the day;

[...]

(5) For Index Total Return Futures on iStoxx Collateral Indices the following may constitute a market disruption event regarding Disruption in the Exchange Trading for Listed Derivatives:

(a) Index Total Return Futures Contracts on iStoxx Europe Collateral Indices are not open for all or part of the day;

(b) Eurex Deutschland is not open for trading on a scheduled exchange day during the period between 16:30 and 17:30 CET

(4)(6) Independent of the Paragraphs 1 – 35 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.

[...]

## 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	Minimum number of contracts traded
Standard	Additional contract versions Y/N	TES	Eurex EnLight
[...]			
Index Total Return Futures			
Index Total Return Futures Contracts on the EURO STOXX 50® (TESX)	N	100	N / A
<u>Index Total Return Futures Contracts on the iStoxx Europe Collateral Indices</u>	<u>N</u>	<u>100</u>	<u>N / A</u>
[...]			

[...]

[...]

#### 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
<u>Index Total Return Futures Contracts on the iStoxx Europe Collateral Indices</u>	<u>100</u>
[...]	[...]

[...]

[...]

**Annex C in relation to Contract Specifications:**

[...]

**Clearing Hours**

[...]

**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	07:30-08:15	08:15-17:25	17:25 - 22:10	08:15-22:00 Trade At Close (TAC) 08:15-18:00	22:10	17:30
<a href="#">Index Total Return Futures Contracts on the iStoxx Europe Collateral Indices</a>	<a href="#">TCBX, TC1L</a>	<a href="#">09:25-09:30</a>	<a href="#">09:30-17:25</a>	<a href="#">17:25 - 22:10</a>	<a href="#">09:30-22:00 Trade At Close (TAC) 09:30-18:00</a>	<a href="#">22:10</a>	<a href="#">17:30</a>
Equity Total Return Futures	Product ID pursuant to Annex G	09:25-09:30	09:30-17:25	17:25 - 22:10	09:30-22:00 Trade At Close (TAC) 09:30-18:00	22:10	17:30

All times CET

[...]

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