
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").

[...]

1.26.9 Market Disruption

1.26.9.1 Market Disruption Event

[...]

- (3) 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:

[...]

(c) Orderly price or spread determination is not possible for Equity Total Return Futures Contracts due to Delisting of the underlying reference share.

[...]

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 ~~4.22.9.4~~1.26.9.1. The following methodology regarding the calculation of input parameters leading to a market disruption shall apply:

[...]

[...]

(3) In case of disruptions of Equity Total Return Futures due to Delisting of an underlying reference share, the following shall apply:

If the primary cash market as specified in Annex G announces that, pursuant to the regulations of the relevant cash market, the underlying reference share is no longer listed or traded on such cash market (“Delisting”) or if the company to which the Equity Total Return Futures Contract refers to, announces a Delisting, the Management Board of Eurex Deutschland may

- order the exclusion of delivery on the last trading day of the concerned Equity Total Return Futures Contracts and
- order the delisting and the early termination in relation to the concerned Equity Total Return Futures Contracts on the last trading day of the underlying reference share.

In such case, the Management Board shall determine the price of the underlying reference share relevant for cash settlement. The settlement of the contracts shall take place based on a fair value method as determined by the Management Board of Eurex Deutschland.

If liquidation proceedings, insolvency proceedings or any similar procedure has been opened in respect of the company which has issued the underlying reference share, settlement shall take place on the basis of the closing price of the underlying reference share on the last trading day before Delisting.

[...]

Part 2 Contract Specifications for 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:

- [...]

- ~~iShares European Property Yield UCITS ETF (Euronext Amsterdam-London Stock Exchange LSE)~~
- [...]
- iShares USD Treasury Bond 20+yr UCITS ETF (London Stock Exchange LSE)

EXTF-Options shall generally cover 100 shares of an underlying Exchange-traded fund. Options Contracts on the iShares Core FTSE 100 UCITS ETF (Dist), iShares S&P 500 Financials Sector UCITS ETF (London Stock Exchange LSE), iShares S&P 500 Health Care Sector UCITS ETF (London Stock Exchange LSE), iShares S&P 500 Information Technology Sector UCITS ETF (London Stock Exchange LSE), iShares S&P 500 Energy Sector UCITS ETF (London Stock Exchange LSE), iShares S&P 500 Utilities Sector UCITS ETF (London Stock Exchange LSE) cover 1,000 shares. Options Contracts on the iShares USD Treasury Bond 20+yr UCITS ETF (London Stock Exchange LSE) cover 2,000 shares.

[...]

2.5.4 Term

[...]

Fixed Income ETF Options are generally available at Eurex Deutschland with terms of the next 13 consecutive months. The January and December expirations for the following two years are also available, if not already included in the next 13 consecutive month cycle. When the August contract expires, expiration of January for a fourth year shall become available. When the September contract expires, expiration of December for a fourth year shall become available. For OHYG and OEAC options contracts are with terms up to the next, the second and the third succeeding expiration days as well as up to and including the next three succeeding quarterly expiration days (March, June, September, December) thereafter. For EHYU, EEMB, ELQD and ODTL options contracts are with terms up to the next six succeeding expiration days as well as up to and including the next two succeeding quarterly expiration days (March, June, September, December) thereafter.

Fixed Income ETF Options:

Product	Product ID
[...]	
iShares USD High Yield Corporate Bond ETF Options Contract	OHYU
<u>iShares USD High Yield Corporate Bond ETF Options Contract (European Exercise)</u>	<u>EHYU</u>
iShares J.P. Morgan USD Emerging Market Bond ETF Options Contract	OEMB
<u>iShares J.P. Morgan USD Emerging Market Bond ETF Options Contract</u>	<u>EEMB</u>
iShares USD Corporate Bond ETF Options Contract	OQDE
<u>iShares USD Corporate Bond ETF Options Contract (European Exercise)</u>	<u>ELQD</u>
iShares Core EUR Corporate Bond ETF	OEAC
iShares EUR High Yield Corporate Bond ETF	OHYG
<u>iShares USD Treasury Bond 20+yr UCITS ETF</u>	<u>ODTL</u>

[...]

[...]

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
[...]			
iShares USD High Yield Corporate Bond ETF	0.50	0.5	1.00
<u>iShares USD Treasury Bond 20+yr UCITS ETF</u>	<u>0.50</u>	<u>0.50</u>	<u>n/a</u>
[...]			

[...]

[...]

2.5.11 Exercise

[...]

- (2) The owner of iShares ETF options OHYG, ~~OEAC~~, EHYU, EEMB, ELQD or ODTL may only exercise them on the last trading day of this options series until the end of the post trading full period (European style).

[...]

[...]

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
[...]			
Exchange-Traded Funds Options (ETF Options)			
[...]			
Options Contracts on Shares of Exchange Traded Funds: [...] <u>iShares USD High Yield Corporate Bond ETF (European exercise),</u> <u>iShares J.P. Morgan USD Emerging Market Bond ETF (European exercise),</u> <u>iShares USD Corporate Bond ETF (European exercise),</u> <u>iShares USD Treasury Bond 20+yr UCITS ETF,</u> iShares Core EUR Corporate Bond ETF and iShares EUR High Yield Corporate Bond ETF	Y	100	N / A
[...]			

[...]

Annex B in relation to Subsection 2.6 of the Contract Specifications:

Options on Shares of	Pro- duct ID	Group ID*	Cash Market ID*	Con- tract Size	Maxi- mum Term (Months)	Minimum Price Change	Cur- rency**	Mini- mum Block Trade Size (TES)	Mini- mum Block Trade Size (Eurex EnLight)
[...]									
Cosmo Pharmaceuticals N.V.	CPH	NLCH 12	XAMS <u>XSWX</u>	100	24	0.01	CHF	50	25
[...]									
Swisscom AG - N.	SCME	CH14	XSWX	100	60	0.01	CHF	300	250
[...]									

* The group ID as well as the cash market ID shall be assigned by Eurex Deutschland according to the following table and shall, amongst other things, serve the purpose of determining a market place for the price of the share underlying the contract. 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.

** GBX: Pence Sterling

Stock options with Premium Threshold (Subsection 2.6.11)

Options on shares of	Product ID	Group ID	Minimum price change below threshold	Premium Threshold	Minimum price change above threshold
[...]					
Cosmo Pharmaceuticals N.V.	CPH	NLCH 12	0.01	0.5	0.05
[...]					

[...]

Annex C in relation to Contract Specifications:

[...]

Trading Hours for Options Contracts

[...]

Index Options 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	Exercise until
[...]								
iShares USD High Yield Corporate Bond ETF Options Contract	OHYU	07:30-08:51	08:51-17:30	20:00	09:00-19:00	19:15	17:30	20:00
iShares J.P. Morgan USD Emerging Market Bond ETF Options Contract	OEMB	07:30-08:51	08:51-17:30	20:00	09:00-19:00	19:15	17:30	20:00
iShares USD Corporate Bond ETF Options Contract	OQDE	07:30-08:51	08:51-17:30	20:00	09:00-19:00	19:15	17:30	20:00
iShares Core EUR Corporate Bond ETF	OEAC	07:30-08:51	08:51-17:30	20:00	09:00-19:00	19:15	17:30	20:00
iShares EUR High Yield Corporate Bond ETF	OHYG	07:30-08:51	08:51-17:30	20:00	09:00-19:00	19:15	17:30	20:00
iShares EURO STOXX Banks 30-15 (DE) Options Contracts	EXX1	07:30-08:51	08:51-17:30	20:00	09:00-19:00	19:15	17:30	20:00
iShares STOXX Europe 600 (DE) Options Contracts	EXSA	07:30-08:51	08:51-17:30	20:00	09:00-19:00	19:15	17:30	20:00
iShares MSCI Europe (Dist) Options Contracts	IQQY	07:30-08:51	08:51-17:30	20:00	09:00-19:00	19:15	17:30	20:00
iShares Core MSCI World Options Contracts	IWDA	07:30-08:51	08:51-17:20	20:00	09:00-18:30	18:45	17:20	20:00
iShares MSCI Emerging Markets (Dist) Options Contracts	IDEM	07:30-08:51	08:51-17:20	20:00	09:00-18:30	18:45	17:20	20:00
iShares Core FTSE 100 (Dist) Options Contracts	ISF	07:30-08:51	08:51-17:20	20:00	09:00-18:30	18:45	17:20	20:00
iShares Core S&P 500 Options Contracts	GSPX	07:30-08:51	08:51-17:20	20:00	09:00-18:30	18:45	17:20	20:00
[...]								

[...]
