

\*\*\*\*\*

AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

\*\*\*\*\*

**1. Part:  
Contract Specifications for Futures Contracts**

[...]

**1.3 Subpart:  
Contract Specifications for Index Futures Contracts**

The following subpart contains contract specifications for Futures contracts on stock index („Index Futures Contracts“).

**1.3.1 Subject Matter of Contract**

- (1) An Index Futures Contract is a futures contract on a specific stock index.
- (2) Futures Contracts on the following stock indices are available for trading at the Eurex Exchanges such that the publication of the enclosed institutions shall determine the composition, weighting and calculation:

- [...]
- TA-25 (The Tel Aviv Stock Exchange)
- [...]

[...]

- (6) The value of a futures contract shall be:
  - [...]
  - USD 25 per index point for futures contracts on the TA-25 Index
  - [...]

[...]

[...]

### **1.3.3 Term**

- (1) For Index Futures Contracts, terms expiring on the final settlement day (subsection 1.3.4 paragraph (2) of the next, the second succeeding and the third succeeding quarter-end months (March, June, September, December) are available for trading at the Eurex Exchanges.
- (2) For Index Futures Contracts and in deviation to Paragraph 1, terms up to the final settlement day (Number 1.3.4 Paragraph 2) of the next, the second succeeding and the third succeeding calendar month, as well as the following quarter months (March, June, September, December) are available.
- (3) For Index Futures Contracts on the MSCI Indices, CECE<sup>®</sup> EUR Index and RDX<sup>®</sup> EUR Index and in deviation to Paragraph 1, terms up to the final settlement day (Number 1.3.4 Paragraph 2) of the next, the second succeeding, the third succeeding and the fourth succeeding quarter month (March, June, September, December) and up to the next four succeeding half-year expiration days thereafter (June, December) are available.
- (4) For Index Futures Contracts on the RDX<sup>®</sup> USD Index and in deviation to Paragraph 1, terms up to the final settlement day (Number 1.3.4 Paragraph 2) of the next, the second succeeding, the third succeeding and the fourth succeeding quarter month (March, June, September, December), the next four succeeding half-year expiration days thereafter (June, December) as well as the next two succeeding yearly expiration days thereafter (December) are available.

(5) For Index Futures Contracts on the TA-25 Index and in deviation to Paragraph 1, terms up to the final settlement day (Number 1.3.4 Paragraph 2) of the next, the second succeeding and the third calendar month are available.

### **1.3.4 Last Trading Day, Final Settlement Day, Close of Trading**

- (1) The last trading day of the Index Futures Contracts shall generally be the third Friday of the relevant month provided that such day is a trading day at Eurex and (with regard to national indices) on the relevant home Exchange; otherwise, it shall be the trading day immediately preceding such day. The last trading day of Index Futures on the MSCI Egypt Index shall therefore usually be the Thursday immediately preceding such third Friday.

The last trading day of Index Futures Contracts on the Sensex Index shall be the day determined in Paragraph 2.

- (2) The final settlement day of the Index Futures Contracts shall be the last trading day to the extent no other provisions are determined hereinafter.

The final settlement day of Index Futures Contracts on the MSCI Indices shall be the exchange day immediately succeeding the last trading day.

The final settlement day and last trading day of Index Futures Contracts on the Sensex Index shall respectively be the last Thursday of the relevant month provided that such day is a trading day at Eurex and an exchange day at the Exchange in India (BSE); otherwise, it shall be the day immediately preceding such day provided that it is both a trading day at Eurex and an exchange day at the Exchange in India (BSE).

- (3) The last trading day of 'the Index Futures Contracts on the TA-25 Index' (Eurex Contract) shall be the respective last trading day of 'the TA-25 Index Futures and Options Contracts permitted for trading at The Tel Aviv Stock Exchange(TASE)'(TASE Contract), which is the Wednesday preceding the last Friday of the relevant month, provided that such day is a trading day at Eurex and a trading day at the TASE; otherwise, it shall be the day immediately preceding such day provided that it is both a trading day at Eurex and an trading day at the TASE.-

The final settlement day of the Eurex Contract shall be the respective final settlement day of the TASE Contract, which is the Thursday preceding the last Friday of the relevant month, provided that such day is a trading day at Eurex and an exchange day at the TASE; otherwise, it shall be the day immediately preceding such day provided that it is both a trading day at Eurex and an exchange day at the TASE.

In case of changes to the last trading day or final settlement day of the TASE Contract all delivery obligations resulting from a Eurex Contract will refer to the specifications valid for the last trading day or final settlement day of the TASE Contract at the point in time the Eurex Contract was traded.

- (4) Close of trading on the last trading day
- [...]
  - for MSCI Index Futures Contracts and TA-25 Index Contracts shall be 10:00 p.m. CET
  - [...]

### 1.3.5 Price Gradations

The price of Index Futures Contracts shall be quoted in points. The minimum price change (Tick) shall be:

- [...]
- 0.5 points at [...]

-TA-25, this represents a value of USD 12,50

- [...]

[...]

## Annex C In relation to Contract Specifications:

### Trading Hours Futures Contracts

[...]

### Index Futures Contracts

Product	Product-ID	Pre-Trading-Period	Continuous Trading	Post-Trading Full-Period	OTC Block Trading	Last Trading Day	Trading until
[...]							
<u>TA-25-Index Futures</u>	<u>FT25</u>	<u>08:00-08:30</u>	<u>08:30-22:00</u>	<u>22:00-22:30</u>	<u>08:30-22:00</u>	<u>22:00</u>	
[...]							

[...]