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**CHANGES ARE MARKED AS FOLLOWS:**

**AMENDMENTS ARE UNDERLINED**

**DELETIONS ARE CROSSED OUT**

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[...]

## **1.9 Subpart: Contract Specifications for Index Dividend Futures Contracts**

The following subpart contains contract specifications for Futures contracts on the dividend payments of a stock index ("Index Dividend Futures Contracts").

### **1.9.1 Subject Matter of Contract**

- (1) An Index Dividend Futures Contract is a futures contract on the dividends, in index points, of a specific stock index.
- (2) Futures Contracts on the index dividends of the following underlying stock indices are available for trading at the Eurex Exchanges. The publication of the enclosed institutions shall be relevant for the composition, weighting and calculation of the indices:
  - DAX® Kursindex (Price Index) (Deutsche Börse AG)
  - DivDAX® (Deutsche Börse AG)
  - Dow Jones EURO STOXX 50® Index (STOXX Limited)
  - Dow Jones EURO STOXX® Select Dividend 30 Index (STOXX Limited)
  - SMI® (SWX Swiss Exchange)
- (3) The value of a futures contract shall be:
  - EUR 100 per 1.0 index dividend point for Futures Contracts on the dividends of the DAX® Kursindex (Price Index) ®, Dow Jones EURO STOXX 50® Index and Dow Jones EURO STOXX® Select Dividend 30 Index
  - EUR 1000 per 1.0 index dividend point for Futures Contracts on the dividends of the DivDAX®
  - CHF 100 per 1.0 index dividend point for Futures Contracts on the dividends of the SMI®
- (4) If any changes are made in the calculation of an index or its composition or weighting such that the concept of the index or the dividends attributable to it appears to be materially different and no longer comparable with the concept that applied when the futures contract was admitted to trading, the Management Boards of the Eurex Exchanges may order the termination of trading in such contract as

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of the last trading day prior to the date these changes occur. Open positions shall be settled in cash upon the termination of trading. The respective final settlement price shall be used (Chapter II subsection 2.10.2 of the Clearing Conditions of the Eurex Clearing AG).

### 1.9.2 Obligation for Fulfilment

After the close of trading in the contract, the seller of an Index Dividend Future Contract shall pay in cash any difference between the agreed price and the higher final settlement price (Chapter II, number 2.10.2 of the Clearing Conditions of the Eurex Clearing AG). The purchaser shall pay in cash any difference between the agreed price and the lower final settlement price.

### 1.9.3 Term

For Index Dividend Futures Contracts, terms of respectively the Exchange day following the third Friday in December of a calendar year up to the final settlement day (Number 1.9.4. Paragraph 2) of the following calendar year for the next ten calendar years are available

- Dow Jones EURO STOXX 50® Index and:

For Index Dividend Futures Contracts, terms of respectively the Exchange day following the third Friday in December of a calendar year up to the final settlement day (Number 1.9.4. Paragraph 2) of the following calendar year for the next five calendar years are available.

- DAX® Kursindex (Price Index)
- DivDAX®
- Dow Jones EURO STOXX® Select Dividend 30 Index
- SMI®

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

- (1) The last trading day of the Index Dividend Futures Contracts shall be the final settlement day.
  - (2) The final settlement day of the Index Dividend Futures Contracts shall be the third Friday of the relevant December, provided that is an Exchange day; otherwise the trading day preceding that Friday shall be the final settlement day.
  - (3) Close of trading on the last trading day
    - for DAX® Kursindex (Price Index), DivDAX®, Dow Jones EURO STOXX 50® and Dow Jones EURO STOXX® Select Dividend 30 Index Dividends Futures Contracts shall be at 12:00 p.m. CET
    - for SMI® Index Dividends Futures Contracts shall be at 09:00 p.m. CET
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### 1.9.5 Price Gradations

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

- 0.1 points for DAX® Kursindex (Price Index), Dow Jones EURO® STOXX 50 and Dow Jones EURO STOXX® Select Dividend 30 Index Dividends Futures Contracts; this represents a value of EUR 10.00
- 0.01 points for DivDAX®; this represents a value of EUR 10.00
- 0.1 points for SMI® Index Dividends Futures Contracts; this represents a value of CHF 10.00

### 1.9.6 Fulfilment, Cash Settlement

- (1) The performance day for Index Dividend Futures Contracts shall be the Exchange day after the final settlement day of the contract.
- (2) Index Dividend Futures Contracts shall be performed by cash settlement between Clearing Members. Each Clearing Member shall be responsible for handling the cash settlements with the Non-Clearing Members served by it and its own customers; the handling of cash settlements by Non-Clearing Members to their customers is the responsibility of the Non-Clearing Members.

[...]

### Annex A in relation to subsection 1.6 of the contract specifications:

| Futures on Shares of                       | Product ID  | Group ID**  | Cash Market-ID** | Contract Size | Minimum Price Change* | Currency   |
|--|-------------|-------------|------------------|---------------|-----------------------|------------|
| [...]                                      |             |             |                  |               |                       |            |
| <u>Banca Popolare di Milano S.C.a.R.L.</u> | <u>BPMG</u> | <u>IT01</u> | <u>XMIL</u>      | <u>1000</u>   | <u>0.0001</u>         | <u>EUR</u> |
| <u>Bourbon S.A.</u>                        | <u>GBBG</u> | <u>FR01</u> | <u>XPAR</u>      | <u>100</u>    | <u>0.0001</u>         | <u>EUR</u> |
| <u>Givaudan AG - N.</u>                    | <u>GIVG</u> | <u>CH01</u> | <u>XVTX</u>      | <u>10</u>     | <u>0.01</u>           | <u>CHF</u> |
| <u>Rio Tinto PLC</u>                       | <u>RIOG</u> | <u>GB01</u> | <u>XLON</u>      | <u>1000</u>   | <u>0.01</u>           | <u>GBP</u> |
| <u>Zardoya Otis S.A.</u>                   | <u>ZDOG</u> | <u>ES01</u> | <u>XMAD</u>      | <u>100</u>    | <u>0.0001</u>         | <u>EUR</u> |
| [...]                                      |             |             |                  |               |                       |            |
| EOG Resources Inc.                         | EOGF        | US01        | XNYS             | 100           | 0.0001                | USD        |
| [...]                                      |             |             |                  |               |                       |            |

\* The minimum price change with regard to share futures with assigned group ID GB01 refers to Pence.

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

[...]

**Annex B in relation to subsection 2.6 of the contract specifications:**

| Options on Shares of                                | Product-ID | Group ID* | Cash Market ID* | Contract Size | Maximum Term (Months) | Minimum Price Change | Currency |
|---|------------|-----------|-----------------|---------------|-----------------------|----------------------|----------|
| [...]   |            |           |                 |               |                       |                      |          |
| Banca Popolare di Milano <a href="#">S.C.a.R.L.</a> | BPM        | IT12      | XMIL            | 500           | 24                    | 0.0005               | EUR      |
| [...]   |            |           |                 |               |                       |                      |          |

[...]

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

Trading Hours Futures Contracts

Index Dividend Futures Contracts

| Product   | Product-ID           | Pre-Trading-Period          | Continuous Trading          | Post-Trading Full-Period    | OTC Block Trading           | Last Trading Day      |  |
|---|----------------------|-----------------------------|-----------------------------|-----------------------------|-----------------------------|-----------------------|--|
|   |                      |                             |                             |                             |                             | Trading until         |  |
| <a href="#">DAX® Kursindex (Price Index) Index Dividend Futures</a>             | <a href="#">FDXD</a> | <a href="#">07:30-08:30</a> | <a href="#">08:30-18:30</a> | <a href="#">18:30-20:30</a> | <a href="#">08:30-18:30</a> | <a href="#">12:00</a> |  |
| <a href="#">DivDAX® Index Dividend Futures</a>                                  | <a href="#">FDVD</a> | <a href="#">07:30-08:30</a> | <a href="#">08:30-18:30</a> | <a href="#">18:30-20:30</a> | <a href="#">08:30-18:30</a> | <a href="#">12:00</a> |  |
| DJ EURO STOXX 50® Index Dividend Futures  | FEXD                 | 07:30-08:30                 | 08:30-22:00                 | 22:00-22:30                 | 08:30-22:00                 | 12:00                 |  |
| <a href="#">Dow Jones EURO STOXX® Select Dividend 30 Index Dividend Futures</a> | <a href="#">FD3D</a> | <a href="#">07:30-08:30</a> | <a href="#">08:30-18:30</a> | <a href="#">18:30-20:30</a> | <a href="#">08:30-18:30</a> | <a href="#">12:00</a> |  |
| <a href="#">SMI® Index Dividend Futures</a>                                     | <a href="#">FSMD</a> | <a href="#">07:30-08:30</a> | <a href="#">08:30-17:27</a> | <a href="#">17:27-20:30</a> | <a href="#">08:30-19:00</a> | <a href="#">09:00</a> |  |

All times CET