
AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED;

DELETIONS ARE CROSSED OUT

[...]

Part 1 Contract Specifications for Futures Contracts

[...]

Subpart 1.5 Contract Specifications for Volatility Futures Contracts

[...]

1.5.1 Subject Matter of Contract

[...]

(2) The following Futures Contracts on volatility indices are available for trading at Eurex Deutschland; the institutions mentioned in brackets, being owners of the respective index, are responsible for the calculation:

- VSTOXX® Futures Contracts (product ID: FVS) referring to the VSTOXX® Index (STOXX Limited)
- ~~Dispersion Futures Contracts (product ID: FESD) referring to the EURO STOXX 50® Realized Dispersion Index (STOXX Limited)~~

(3) The value of a Futures contract shall be:

- EUR 100 per index point for VSTOXX® Futures contracts (product ID: FVS)
- ~~EUR 5 per index point for EURO STOXX 50® Realized Dispersion Futures contracts (product ID: FESD)~~

[...]

[...]

1.5.3 Term

Volatility Index Futures Contracts are available at Eurex Deutschland:

- For VSTOXX Futures (product ID: FVS) until the final settlement day (Number 1.5.4 Paragraph 2) of the next eight calendar months.
- ~~For EURO STOXX 50[®] Realized Dispersion Futures (product ID: FESD) until the final settlement day of the next two December expirations~~

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

[...]

(2) The final settlement day of the Volatility Futures Contracts is

- for VSTOXX Futures (product ID: FVS) 30 calendar days before the expiring date of the options underlying the volatility index (i.e. 30 days before the third Friday of the expiration month of the underlying options, provided that this is an exchange day). Usually, this is the Wednesday before the second last Friday of a respective expiring month of the Volatility Index Future, provided that such day is an exchange day, otherwise, it is the preceding trading day.
- ~~For EURO STOXX 50[®] Realized Dispersion Futures (product ID: FESD) the third Friday of a respective expiring month of the Volatility Index Future, provided that such day is an exchange day, otherwise, it is the preceding trading day.~~

(3) Close of trading on the last trading day of the

- VSTOXX[®] Futures Contracts (product ID: FVS) is 12:00 CET.
- ~~EURO STOXX 50[®] Realized Dispersion Futures Contracts (product ID: FESD) is 17:30 CET.~~

1.5.5 Price Gradations

The price of a Volatility Index Futures Contracts shall be calculated with two decimal places. The minimum price change (tick) is

- 0.05 points for VSTOXX[®] Futures Contracts (product ID: FVS); this corresponds to a value of EUR 5.
- ~~0.05 points for EURO STOXX 50[®] Realized Dispersion Futures Contracts (product ID: FESD); this corresponds to a value of EUR 0.25~~

[...]

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	
Standard	Additional contract versions Y/N	TES	Eurex EnLight and QTPIP entered Transactions*
[...]			
Volatility Index Futures			
Futures on EURO-STOXX 50®-Realized Dispersion Index (FESD)	N	4	
[...]			

* This applies to transactions entered by QTPIP according to Section 4.6 (3) of the Conditions for Trading at Eurex Deutschland. The provisions for TES apply for transactions entered by STPIP according to Section 4.6 (2) of the Conditions for Trading at Eurex Deutschland.

[...]
