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AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED;

DELETIONS ARE CROSSED OUT

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[...]

### Part 3      **Contracts Off-Book**

[...]

#### **Subpart 3.1    Entry Intervals for Contract Prices**

[...]

##### **3.1.8      Entry Interval for Options Contracts**

(1) For options contracts, theoretical maximum and minimum values for the option price of a Block Trade are determined during the trading day on the basis of the daily high and daily low values of the respective underlying instrument, as recorded up to the time of entry of the Block Trade, and the respective implied volatilities established within the options market of Eurex Deutschland. The interval thus determined is extended on all trading days except the expiration days by 50 per cent of the maximum Quote Spread permissible for the respective product. On expiration days, the interval will be extended by the entire permissible maximum quote spread, resulting in the range of permissible option prices for Block Trades. If options strategies and options volatility strategies are entered, the sum of daily high and daily low values contained in the options strategy shall apply to the determination of the strategy daily high and daily low values.

(2) In deviation to Paragraph 1, for Options on FX Futures, the daily high values of the respective underlying instrument will be increased by 5% and the daily low values of the respective underlying instrument will be decreased by 5% when determining the entry intervals. In addition, Paragraph 1 shall apply *mutatis mutandis* to Options on FX Futures.

[...]

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