
AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED;

DELETIONS ARE CROSSED OUT

[...]

Part 3 Contracts Off-Book

[...]

Subpart 3.1 Entry Intervals for Contract Prices

[...]

3.1.1 Entry Interval for Futures Contracts

(a) Entry intervals in TES transactions

The entry intervals for Futures Contracts in TES transactions are determined using the parameters described below. The Management Board may deviate from these intervals in exceptional cases where it is not possible to determine the intervals using the parameters described.

[...]

The synthetic daily low shall be determined as the result of the actually traded daily low in all expiration months and the price margins between the daily settlement prices of the different expiration months of the respective Futures Contract.

(b) Entry intervals in Eurex EnLight transactions

The entry intervals for Futures Contracts in Eurex EnLight transactions shall correspond to the entry intervals that apply to TES transactions. The Management Board may specify any deviation if there are not enough prices available for the respective Futures Contract to determine the reference prices for the entry intervals in the order book.

[...]

3.1.3 Entry Interval for Index and Equity Total Return Futures Contracts

(a) Entry intervals in TES transactions

In derogation of Number 3.1.1, the interval for Index and Equity Total Return Futures Contracts in TES transactions results from the daily settlement TRF spread for the respective Futures Contracts from the previous trading day, which is expressed in basis points, pursuant to Chapter II Part 2 Number 2.22.2 of the Clearing Conditions of Eurex

Clearing. When calculating the interval, the following premiums and reductions (absolute) shall be added or respectively deducted:

Product	Product ID	Amount
[...]		
Equity Total Return Futures Contracts	As listed at Annex G	+/- 25 basis points (1 basis point = 0.0001)

(b) Entry intervals in Eurex EnLight transactions

The entry intervals for Index and Equity Total Return Futures Contracts in Eurex EnLight transactions shall correspond to the entry intervals that apply to TES transactions. The Management Board may specify any deviation if there are not enough prices available for the respective Index or Equity Total Return Futures Contract to determine the reference prices for the entry intervals in the order book.

3.1.4 Entry Interval for Eurex Market-on-Close Futures Contracts

(a) Entry intervals in TES transactions

In derogation of Number 3.1.1, the interval for Eurex Market-on-Close Futures Contracts in TES transactions results from the daily valuation price expressed in index points on the basis of the traded prices pursuant to Number 1.25.4.1. The calculation takes place pursuant to Chapter II Part 2 Number 2.1.2 Paragraph 2 of the Clearing Conditions of Eurex Clearing AG.

[...]

The reference times indicated in the table below apply for the determination of the daily valuation price of the respective contracts:

Eurex Market-on-Close Futures Contracts on	Reference time (CET)
EURO STOXX 50® Index Futures Contracts (FES1)	17:25

(b) Entry intervals in Eurex EnLight transactions

The entry intervals for Eurex Market-on-Close Futures Contracts in Eurex EnLight transactions shall correspond to the entry intervals that apply to TES transactions. The Management Board may specify any deviation if there are not enough prices available for the respective Eurex Market-on-Close Futures Contract to determine the reference prices for the entry intervals in the order book.

[...]

3.1.6 Special Features of the Entry Interval for Futures Contracts on the Dividends of Shares, Index Dividend Futures Contracts and Index Total Return Futures Contracts

(a) Entry intervals in TES transactions

In derogation of Number 3.1.1 and Number 3.1.3, the contract price for Futures Contracts on the Dividends of Shares, Index Dividend Futures Contracts and Index Total Return Futures Contracts in TES transactions may also lie outside the interval if the following conditions have been satisfied. The Management Board of Eurex Deutschland publishes the admissible Futures Contracts on the Dividends of Shares, Index Dividend Futures Contracts and Index Total Return Futures Contracts via circular.

[...]

(b) Entry intervals in Eurex EnLight transactions

The entry intervals for Futures Contracts on the Dividends of Shares, Index Dividend Futures Contracts and Index Total Return Futures Contracts in Eurex EnLight transactions shall correspond to the entry intervals that apply to TES transactions. The Management Board may specify any deviation if there are not enough prices available for the respective Futures Contract on the Dividends of Shares, Index Dividend Futures Contract and Index Total Return Futures Contract to determine the reference prices for the entry intervals in the order book.

[...]

3.1.8 Entry Interval for Options Contracts

- (1) The entry intervals ~~F~~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.

[...]

[...]

* * * * *