
MODIFICATIONS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

[...]

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>Banco Popolare Società Cooperativa</u>	<u>BPVH</u>	<u>ITO1</u>	<u>XMIL</u>	<u>1000</u>	<u>0.0001</u>	<u>EUR</u>
[...]						

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

** GBX: Pence Sterling.

[...]

MODIFICATIONS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

[...]

2. Part:
Contract Specifications for Options Contracts

[...]

2.5 Subpart:
Contract Specifications for Options Contracts on Shares of Exchange-Traded Funds
(EXTF-Options)

The following subpart contains contract specifications for Options Contracts shares of exchange-traded funds ("EXTF-Options").

2.5.1 Subject Matter of Contract

Options Contracts on the following shares of Exchange-traded funds are available for trading at the Eurex Exchanges. In each case, for all options contracts is the reference market the Electronic Trading System of the Frankfurter Wertpapierbörse, unless otherwise is noted

- § iShares DAX® (DE) (Frankfurt Stock Exchange FWB)
- § iShares EURO STOXX® 50 (Frankfurt Stock Exchange FWB)
- § CS ETF on SMI® (SIX Swiss Exchange AG)
- § Lyxor ETF Russia (DJ Rusindex Titans 10)
- § Lyxor ETF China Enterprise (HSCEI)
- § Lyxor ETF Hong Kong (HSI)
- § Lyxor ETF Eastern Europe (CECE EUR)
- § Lyxor ETF MSCI Emerging Markets EUR
- § STOXX® Europe 600 Optimised Banks Source ETF
- § STOXX® Europe 600 Optimised Utilities Source ETF
- § STOXX® Europe 600 Optimised Industrial Goods & Services Source ETF
- § STOXX® Europe 600 Optimised Oil & Gas Source ETF
- § STOXX® Europe 600 Optimised Basic Resources Source ETF
- § STOXX® Europe 600 Optimised Telecommunications Source ETF
- § STOXX® Europe 600 Optimised Automobiles Source ETF
- § STOXX® Europe 600 Optimised Construction Source ETF

§ STOXX® Europe 600 Optimised Insurance Source ETF

- § STOXX® Europe Mid 200 Source ETF
- § db x-trackers MSCI Emerging Markets TRN ETF
- § db x-trackers MSCI World TRN ETF
- § db x-trackers MSCI Europe TRN ETF

EXTF-Options shall generally cover 100 shares of an underlying Exchange-traded fund.

[...]

2.5.2 Call Option (Call)

- (1) The purchaser of a call option (call) has the right to demand delivery of the shares underlying the contract at the stipulated exercise price.
- (2) The writer of a call, the underlying security of which is traded in the electronic trading system of the Frankfurt Stock Exchange, except for options on iShares ETFs, shall be required to deliver the underlying shares at the stipulated exercise price on the ~~third~~^{second} Exchange day following the day on which the option was exercised. The writer of a call on options of iShares ETFs shall be required to deliver the underlying shares at the stipulated exercise price on the second Exchange day following the day on which the option was exercised. This shall also apply if the exercise is first assigned to the writer on the Exchange day following the day of exercise.

[...]

2.5.3 Put Option (Put)

- (1) The purchaser of put option (put) has the right to deliver the shares underlying the contract at the stipulated exercise price.
- (2) The writer of a put, the underlying security of which is traded in the electronic trading system of the Frankfurt Stock Exchange, except for options on iShares ETFs, shall be required to pay the stipulated exercise price on the ~~third~~^{second} Exchange day following exercise of the contract vis-à-vis Eurex Clearing AG against delivery of the shares underlying the contract. The writer of a put on options on iShares ETFs shall be required to pay the stipulated exercise price on the second Exchange day following exercise of the contract vis-à-vis Eurex Clearing AG against delivery of the shares underlying the contract. This shall also apply if the exercise is first assigned to the writer on the Exchange day following the day of exercise.

[...]

2.6 Subpart: Contract Specifications for Options Contracts and Low Exercise Price Options on Stocks

[...]

2.6.2 Call Option (Call)

(1) The purchaser of a call option (Call) has the right to demand delivery of the shares underlying the contract at the stipulated exercise price.

(2) The writer of a call shall be required,

§ generally on the third Exchange day

§ in case of Options contracts and LEPOs on stocks with group ID DE11, ~~and DE12, DE13~~ assigned in Annex B on the second Exchange day

§ in case of Options contracts and LEPOs on stocks with group ID FI11, ~~FI12, FI 13,~~ GB11 assigned in Annex B on the fourth Exchange day

to deliver the underlying shares at the stipulated exercise price following the day on which the stock option or LEPO was exercised; this shall also apply if the exercise is first assigned to the writer on the Exchange day following the day of exercise.

2.6.3 Put Option (Put)

(1) The purchaser of a put option (put) has the right to deliver the shares underlying the contract at the stipulated exercise price.

(2) The writer of a put shall be required,

§ generally on the third Exchange day

§ in case of Options contracts on stocks with group ID DE11 and DE12 assigned in Annex B on the second Exchange day

§ in case of Options contracts on stocks with group ID FI11, ~~FI12, FI 13,~~ GB11 assigned in Annex B on the fourth Exchange day

to pay the stipulated exercise price following exercise of the contract against delivery of the shares underlying the contract; this shall also apply if the exercise is first assigned to the writer on the Exchange day following the day of exercise.

(3) Subsection 2.6.3 shall not apply to LEPOs.

2.6.4 Term

(1) Stock Options are generally available at the Eurex Exchanges for the following terms:

§ 5 weeks: up to and including the next, the second, the third and the fourth succeeding expiration days

- § 12 months: up to and including the next, the second and the third succeeding expiration days and up to and including the next three succeeding quarterly expiration days (March, June, September, December)
- § 24 months: up to and including the next, the second and the third succeeding expiration days and up to and including the next three succeeding quarterly expiration days (March, June, September, December) and up to the next two succeeding half-year expiration days (June and December) thereafter
- § 60 months: up to and including the next, the second and the third succeeding expiration days and up to and including the next three succeeding quarterly expiration days (March, June, September, December) as well as up to the next four half-year expiration days (June, December) thereafter and up to the next two succeeding yearly expiration days (December).

An additional term shall be available for Options contract on stocks with group ID NL11 assigned in Annex B:

- § 60 months (old cycle)⁷: up to and including the next, the second and the third succeeding expiration days and up to and including the next three succeeding quarterly expiration days (January, April, July and October) as well as up to the next four yearly expiration days (October).

Additional quarterly expiration days shall be available for options contracts on stocks with group ID ES11 assigned in Annex B:

- § 60 months: up to and including the next, the second and the third succeeding expiration days and up to and including the next nine succeeding quarterly expiration days (March, June, September and December) and a following half-yearly expiration day (June, December) as well as up to the next two -yearly expiration days (December).

The Board of Management of the Eurex Exchanges shall determine the terms for each stock option pursuant to paragraph (1).

- (2) LEPOs with terms of up to and including the next expiration days and including the next two succeeding quarterly expiration days (March, June, September, December) are available at the Eurex Exchanges.

LEPOs on stocks with group ID NL11 assigned in Annex B with additional two terms including the next two succeeding quarterly expiration days (January, April, July and October) (old cycle)⁸.

2.6.5 Last Trading Day

- (1) The last trading day of an option series shall be the last day on which such option series is available to Exchange Participants for trading and clearing through the EDP system of the Eurex Exchanges.
- (2) The last trading day of a stock option or LEPO shall be the third Friday of the relevant month; provided that such Friday is an Exchange day on which the trading of the respective contracts is not excluded

due to special provisions by the Management Boards of the Eurex Exchanges (e.g. holiday regulations); otherwise it shall be the Exchange day preceding such day on which trading of the respective contracts is not excluded due to aforementioned provisions.

If exercise in an option series pursuant to the provisions of subsection 2.6.12 paragraph (3) in case of Options contracts and LEPOs on stocks with group ID DE11, ~~and~~ DE12, DE13 assigned in Annex B is not possible on the day regulated in Clause 1 due to the adoption of a dividend resolution on such day, the last trading day of the respective contracts of this option series shall be the exchange day preceding such day on which the trading of the respective contracts is not excluded due to special provisions of the Management Boards of the Eurex Exchanges (e.g. holiday regulations).

In case of Options contracts and LEPOs with group ID IT11 and IT12 assigned in Annex B the last trading day shall be the day before the third Friday of the relevant month; provided that such day is an Exchange day on which the trading of the respective contracts is not excluded due to special provisions of the Management Boards of the Eurex Exchanges (e.g. holiday regulations); otherwise it shall be the Exchange day preceding such day on which trading of the respective contracts is not excluded due to aforementioned provisions.

The last trading day of options on stocks with group ID DE13 assigned in Annex B (term group "5 weeks") shall be – with the exception of the third Friday of the respective calendar month – the Friday of the respective expiration week, provided that such day is an Exchange day on which trading of the contracts is not excluded due to special provisions of the Management Boards of the Eurex Exchanges (e.g. holiday regulations); otherwise, it shall be the exchange day of the same calendar month preceding such day, provided that trading of the contracts is not excluded due to aforementioned provisions. If the preceding Exchange day is not in the same calendar month as the Friday of the expiry week, the last trading day shall be the Exchange day following the Friday of the expiry week, provided that trading of the contracts is not excluded due to special provisions of the Management Boards of the Eurex exchanges (e.g. holiday regulations).

2.6.6 Expiration Day

The expiration day of a stock option and a LEPO shall generally be the Exchange day following the last trading day.

If, in case of Options contracts and LEPOs on stocks with group ID DE11, ~~and~~ DE12, DE13 assigned in Annex B, the last trading day has been changed in accordance with the above rules (subsection 2.6.5 paragraph (2) sentence 2) due to the adoption of a dividend resolution, the expiration day shall be the second Exchange day following the last trading day.

[...]

2.6.12 Exercise

(1) A stock option or LEPOs may be exercised by the purchaser on any Exchange day until the end of the Post-Trading Full Period (American style). The last day on which an option may be exercised shall generally be the last trading day (subsection 2.6.5).

- (2) In deviation of Number 2.1.3 Number 1 and 2.6.12, the owner of a stock option with group ID RU11 assigned in Annex B may only exercise them on the last trading day (Number 2.6.5) of this option series until the end of the post trading full period (European style).
- (3) This shall apply for Options contracts and LEPOs on stocks with group ID ~~DE11~~, ~~and~~ ~~DE12~~, DE13 assigned in Annex B except for the day preceding the ex-day. If a dividend resolution is passed on a day that is not an Exchange day, the options in question may not be exercised on the Exchange day preceding such day.

[...]

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 **
[...]							
<u>Daimler AG</u>	<u>DAI1/2/4/5</u>	<u>DE13</u>	<u>XETR</u>	<u>100</u>	<u>1</u>	<u>0.01</u>	<u>EUR</u>
<u>Deutsche Bank AG</u>	<u>DBW1/2/4/5</u>	<u>DE13</u>	<u>XETR</u>	<u>100</u>	<u>1</u>	<u>0.01</u>	<u>EUR</u>
<u>Deutsche Telekom AG</u>	<u>DTE1/2/4/5</u>	<u>DE13</u>	<u>XETR</u>	<u>100</u>	<u>1</u>	<u>0.01</u>	<u>EUR</u>
<u>Nokia Corp. Ojy</u>	<u>NOA1/2/4/5</u>	<u>FI13</u>	<u>XETR</u>	<u>100</u>	<u>1</u>	<u>0.01</u>	<u>EUR</u>
[...]							

[...]

Group ID	Relevant Cash Market	ID of Cash Market
AT11, AT12	Electronic Trading System of the Wiener Börse	XVIE
BE11, BE12	Electronic Trading System of the NYSE Euronext Brussels	XBRU
CH11, CH12	Electronic Trading System of the SIX Swiss Exchange	XSWX, XVTX
DE11, DE12, <u>DE13</u> , US 11	Electronic Trading System of the Frankfurter Wertpapierbörse	XETR
ES11, ES12	Electronic Trading System of the Bolsa de Madrid	XMAD
FI11, <u>FI12</u> , <u>FI13</u>	Electronic Trading System of the OMX - Helsinki Stock Exchange	XHEL
FR11, FR12	Electronic Trading System of the NYSE Euronext Paris	XPAR
GB11	Electronic Trading System of the London Stock Exchange	XLON
RU11	Electronic Trading System of the London Stock Exchange	XLON
IT11, IT12	Electronic Trading System of the Borsa Italiana	XMIL
NL11, NL12	Electronic Trading System of the NYSE Euronext Amsterdam	XAMS
SE11, SE12	Electronic Trading System of the r OMX - Stockholm Stock Exchange	XSSE

[...]

Annex C in relation to Contract Specifications:

[...]

Trading Hours Options Contracts

[...]

Options contracts and Low Exercise Price Options on Shares of Stock Corporations

Product		Pre-Trading- Period	Continuous Trading	Post-Trading Full-Period	OTC Block Trading	Last Trading Day	
						Trading until	Exercise until
Options contracts/ LEPOs on shares with group ID assigned pursuant to Annex B							
BE11, BE12, NL11, NL12		07:30-08:53	08:53-17:33	17:33-20:00	09:00-19:00	17:33	20:00
FI11, <u>FI12, FI13</u> , SE11, SE12		07:30-08:52	08:52-17:32	17:32-20:00	09:00-19:00	17:32	20:00
ES11, ES12		07:30-08:50	08:50-17:35	17:35-20:00	09:00-19:00	17:35	20:00
FR11, FR12		07:30-08:54	08:54-17:34	17:34-20:00	09:00-19:00	17:34	20:00
GB11		07:30-09:00	09:00-17:30	17:30-19:00	09:00-19:00	17:30	19:30
AT11, AT12		07:30-09:05	09:05-17:36	17:36-20:00	09:15-19:00	17:36	20:00
DE11, DE12, <u>DE13</u>		07:30-08:51	08:51-17:31	17:31-20:00	09:00-19:00	17:31	20:00
IT11, IT12		07:30-08:50	08:50-17:35	17:35-20:00	09:00-19:00	17:35	20:00
CH11, CH12		07:30-08:52	08:52-17:20	17:20-20:00	09:00-19:00	17:20	20:00
US11		07:30-08:53	08:53-17:33	17:33-20:00	09:00-19:00	17:33	20:00
RU11		07:30-09:05	09:05-16:30	16:30- 20:00*	09:15-19:00**	16:30	17:40

* on the last trading day 16:30-17:40

** on the last trading day 16:30-17:00

All times in CET

[...]