
AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED;

DELETIONS ARE CROSSED OUT

[...]

Part 1 Contract Specifications for Futures Contracts

[...]

Subpart 1.22 Contract Specifications for Index Total Return Futures Contracts

[...]

1.22.1 Subject Matter of Contract

[...]

- (2) Index Total Return Futures Contracts on the following indices are available for trading at Eurex Deutschland such that the publication of the enclosed institutions shall determine the composition, weighting and calculation:

[...]

- EURO STOXX® Select Dividend 30 (SD3E) (Stoxx Ltd.)
- STOXX® Europe 600 (SXXP) (Stoxx Ltd.)
- ~~iSTOXX Europe Collateral Indices:~~
 - ~~— iSTOXX® Europe Collateral Index (ISXCOLEN) (Stoxx Ltd.)~~
 - ~~— iSTOXX® Europe EUR Group 1 Collateral Large Index (IXE1CLEN) (Stoxx Ltd.)~~

[...]

- (3) The value of Index Total Return Futures Contracts shall be:

[...]

- EUR 10 per index point for EURO STOXX® Select Dividend 30 (SD3E) Index Total Return Futures
- EUR 50 per index point for STOXX® Europe 600 (SXXP) Index Total Return Futures
- ~~EUR 50 per index point for iSTOXX® Europe Collateral Index Total Return Futures~~

[...]

[...]

1.22.3 Term

[...]

(3) For the following Index Total Return Futures Contracts, terms to 4 years and 11 months expiring on the expiry day (Subsection 1.22.4 Paragraph 2) up to and including of the next four succeeding quarterly months (March, June, September, December) and the subsequent four annual December expiries are available for trading at Eurex Deutschland:

- STOXX® Europe 600 Index Total Return Futures (Stoxx Ltd)

~~(3) For the following Index Total Return Futures Contracts, terms to 4 years and 11 months expiring on the expiry day (Subsection 1.22.4 Paragraph 2) of the next five calendar year expirations (December) are available for trading at Eurex Deutschland:~~

- ~~■ iSTOXX® Europe Collateral Index Total Return Futures (Stoxx Ltd.)~~

~~(4) For the following Index Total Return Futures Contracts terms to 24 months are available for trading at Eurex Deutschland until the expiry day (Number 1.22.4 Paragraph 2) of the next, the second and the third months, the next three succeeding quarterly months (March, June, September, December) and the next two succeeding half year expiration days (June and December) thereafter:~~

- ~~■ iSTOXX® Europe EUR Group 1 Collateral Large Index Total Return Futures (Stoxx Ltd.)~~

(54) For the following Index Total Return Futures Contracts terms to 9 years and 11 months expiring on the expiry day (Subsection 1.22.4 Paragraph 2) up to and including the next twelve quarterly months of the March, June, September and December cycle and subsequent seven annual December expiries are available for trading at Eurex Deutschland:

[...]

(65) For the following Index Total Return Futures Contracts terms to three years expiring on the expiry day (Subsection 1.22.4 Paragraph 2) up to and including the next three annual December expiries are available for trading at Eurex Deutschland:

[...]

[...]

1.22.6 Trading Conventions

[...]

1.22.6.3 Funding Rate

[...]

- For Index Total Return Futures Contracts on EURO-STOXX 50® (SX5E), EURO STOXX® Banks (SX7E) and EURO-STOXX® Select Dividend 30 (SD3E) indices, denominated in EUR (SX5E, SX7E, SD3E and SXXP respectively), the Funding Rate is the euro short-term rate (€STR) as published by the European Central Bank (ECB) (as a percentage)
- ~~For Index Total Return Futures Contracts on iStoxx Europe Collateral Indices the Funding Rate is euro short-term rate (€STR) as published by the European Central Bank (ECB) (as a percentage)~~
- [...]

[...]

1.22.8 Conversion Parameters and Prices

1.22.8.1 Traded Basis

[...]

- For Index Total Return Futures on ~~EURO-STOXX®~~ indices:
 - Index Close is the daily closing level of the corresponding ~~EURO-STOXX®~~ index (SX5E, SX7E ~~and~~, SD3E ~~and~~ SXXP respectively) as calculated by Stoxx Ltd.,
 - Custom Index is an index level of the corresponding ~~EURO-STOXX®~~ index (SX5E, SX7E ~~and~~, SD3E ~~and~~ SXXP respectively) as predetermined and entered by the Exchange Participant (“Custom Index”).
- ~~For Index Total Return Futures on iStoxx Europe Collateral Indices:~~
 - ~~Index Close is the daily closing level of the respective iStoxx Europe Collateral Indices as calculated by Stoxx Ltd.,~~
 - ~~Custom Index is an index level of the iStoxx Collateral Indices as predetermined and entered by the Exchange Participant (“Custom Index”).~~

[...]

1.22.8.2 Distributions and Funding

[...]

- [...]
- ~~For Index Total Return Futures on iStoxx Europe Collateral Indices: product launch is 24 February 2020. All existing and further expirations will always reference this launch date.~~
- ~~For Index Total Return Futures Contracts on EURO STOXX® Banks and EURO STOXX® Select Dividend 30: product launch is 29 March 2021. All existing and further expirations will always reference this launch date.~~
- For Index Total Return Futures Contracts on STOXX® Europe 600: product launch is 30 September 2024. All existing and further expirations will always reference this launch date.
- [...]

1.22.8.2.1 Accrued Distributions

- (1) Where an Index Total Return Futures Contract references an underlying price index (an index which excludes distributions made by the underlying constituents – such as dividends) then a calculation is required to determine the distributions.

- [...]
- Index Total Return Futures Contracts on EURO STOXX® Select Dividend 30.
- Index Total Return Futures Contracts on STOXX® Europe 600.
- [...]

[...]

For Index Total Return Futures Contracts on EURO STOXX® Select Dividend 30: Distribution Index is the daily level of EURO STOXX® Select Dividend 30 Distribution Point Index (SD3EDD) as calculated by Stoxx Ltd.

For Index Total Return Futures Contracts on STOXX® Europe 600: Distribution Index is the daily level of STOXX® Europe 600 Distribution Point Index (SXXPDD) as calculated by Stoxx Ltd.

[...]

- (2) Where an Index Total Return Futures Contract references an underlying index which incorporates distributions within its calculation methodology then no additional calculation is required, i.e. Accrued Distributions(t) = 0.

The following Index Total Return Futures Contracts reference an underlying index which incorporates distributions within its calculation methodology.

- ~~Index Total Return Futures Contracts on iStoxx Europe Collateral Indices.~~
- [...]

[...]

1.22.8.5 Final Settlement Price

[...]

- ~~For Index Total Return Futures on iStoxx Europe Collateral Indices:~~

~~The Final Settlement Index shall be the closing level of the relevant index as calculated by Stoxx Ltd.~~

- [...]

- For Index Total Return Futures on EURO STOXX® Select Dividend 30:

The Final Settlement Index shall be the final settlement price of the Index Futures on the EURO STOXX® Select Dividend 30 (Product ID: FEDV) as determined under Chapter II Part 2 Number 2.4.2 of the Clearing Conditions of Eurex Clearing AG (“Final Settlement Index”).

- For Index Total Return Futures on STOXX® Europe 600:

The Final Settlement Index shall be the final settlement price of the Index Futures on the STOXX® Europe 600 (Product ID: FXXP) as determined under Chapter II Part 2 Number 2.4.2 of the Clearing Conditions of Eurex Clearing AG (“Final Settlement Index”).

[...]

1.22.9 **Disrupted Market Conditions; Disruption in Orderly Exchange Trading**

[...]

- (4) For Index Total Return Futures on ~~EURO~~-STOXX® indices the following may constitute a Disruption in Delivery:

- (a) Stoxx Ltd. does not publish the corresponding ~~EURO~~-STOXX® Distribution Point Index level prior to the start of trading;
- (b) Stoxx Ltd. does publish the corresponding ~~EURO~~-STOXX® Distribution Point Index level prior to the start of trading but then subsequently amends and re-publishes after the start of trading;

[...]

- (d) Stoxx Ltd. does not publish a respective ~~EURO~~-STOXX® Index Close;
- (e) Stoxx Ltd. does publish a ~~EURO~~-STOXX® Index Close but then subsequently amends and re-publishes the respective Index Close.

- ~~(5) For Index Total Return Futures on iStoxx Europe Collateral Indices the following may constitute a Disruption in Delivery:~~

- ~~(a) The European Central Bank (ECB) does not calculate and publish Euro Short-Term Rate (€STR) level for the previous settlement day prior to the start of trading or subsequently amends and re-publishes after the start of trading;~~
- ~~(b) Stoxx Ltd. does not publish an Index Close for the respective iStoxx Europe Collateral Index;~~
- ~~(c) Stoxx Ltd. does publish an Index Close for the respective iStoxx Europe Collateral Index but then subsequently amends and re-publishes such Index Close.~~

(65) For Index Total Return Futures on FTSE® 100 the following may constitute a Disruption in Delivery:

[...]

(76) For Index Total Return Futures on MSCI Indices the following may constitute a Disruption in Delivery:

[...]

(87) For Index Total Return Futures on EURO-STOXX® indices the following may constitute a Disruption in the Orderly Exchange Trading for Listed Derivatives:

(a) Index Total Return Futures Contracts on EURO-STOXX® indices are not open for all or part of the day;

[...]

~~(9) For Index Total Return Futures on iStoxx Collateral Indices the following may constitute a Disruption in the Orderly Exchange Trading for Listed Derivatives:~~

~~(a) Index Total Return Futures Contracts on iStoxx Europe Collateral Indices are not open for all or part of the day;~~

~~(b) Eurex Deutschland is not open for trading on a scheduled exchange day during the period between 16:30 and 17:30 CET.~~

(408) For Index Total Return Futures on FTSE® 100 the following may constitute a Disruption in the Orderly Exchange Trading for Listed Derivatives:

[...]

(449) For Index Total Return Futures on MSCI Indices the following may constitute a Disruption in the Orderly Exchange Trading for Listed Derivatives:

[...]

[...]

Part 3 **Contracts Off-Book**

[...]

Subpart 3.1 Entry Intervals for Contract Prices

[...]

3.1.3 Entry Interval for Index and Equity Total Return Futures Contracts

[...]

Product	Product ID	Amount
Index Total Return Futures Contracts on the EURO-STOXX® indices (SX5E, SX7E, SD3E, SXXP)	TESX, TESB, TEDV, TXXP	+/- 25 basis points (1 basis point = 0.0001)
Index Total Return Futures Contracts on the iStoxx Europe Collateral Indices (ISXCOLEN and IXE1CLEN)	TCBX, TC1L	+/- 25 basis points (1 basis point = 0.0001)
[...]		

[...]

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*
[...]			
Index Total Return Futures			
[...]			
Index Total Return Futures Contracts on the EURO STOXX® Select Dividend 30 (TEDV)	N	10	N / A
Index Total Return Futures Contracts on the STOXX® Europe 600 (TXXP)	N	30	N / A
[...]			
Index Total Return Futures Contracts on the iStoxx Europe Collateral Indices (TCBX and TC1L)	N	100	N / A
[...]			

* 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.

[...]

3.2.6 Trade-at-Market transactions (“TAM”)

(1) For TAM admitted Contracts

The following Contracts are admitted:

Product	Minimum number of contracts traded
Index Total Return Futures	
[...]	
Index Total Return Futures Contracts on the EURO STOXX® Select Dividend 30 Index (TEDV)	10
Index Total Return Futures Contracts on the STOXX® Europe 600 (TXXP)	30
[...]	
Index Total Return Futures Contracts on the iStoxx Europe Collateral Indices (TCBX and TC1L)	100
[...]	

[...]

[...]

3.2.8 Delta Neutral Trade-at-Market Trades (“Delta TAM”)

[...]

Products		Minimum number of contracts traded
Index Total Return Futures (“TRF”)	Index Futures Contract	
[...]		
Index Total Return Futures Contracts on the FTSE® 100 (TTUK)	Futures Contracts on the FTSE® 100 (FTUK)	50
Index Total Return Futures Contracts on the STOXX® Europe 600 Index (TXXP)	Futures Contracts on the STOXX® Europe 600 Index (FXXP)	30
[...]		

[...]

Subpart 3.3 Reference Trades Admissible for Off-Book Trading

[...]

3.3.3 Reference Trades in the context of the EFP-I Trade Service

[...]

3.3.3.1 Share Index Futures Contracts

Share Index Futures Contracts comprise two types of trades, EFP-I trades and TAIC Trades, whose requirements are independent of each other.

a) EFP-I trades

The following combinations of reference instruments of the Reference Trade and EFP-I trades are admissible:

	Reference instruments of the Reference Trade	EFP-I trade
[...]		
Case 2	[...]	
	Index Total Return Futures on the EURO STOXX® Select Dividend 30 (TEDV)	Futures Contracts on the EURO STOXX® Select Dividend 30 Index (FEDV)
	<u>Index Total Return Futures on the STOXX® Europe 600 (TXXP)</u>	<u>Futures Contracts on the STOXX® Europe 600 Index (FXXP)</u>
	[...]	
[...]		

* Non-Eurex Index Futures in this sense are all Index futures transactions traded outside of Eurex Deutschland.

[...]
