

\*\*\*\*\*

AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

\*\*\*\*\*

[...]

## Part 1 Contract Specifications for Futures Contracts

[...]

### Subpart 1.3 Contract Specifications for Index Futures Contracts

The following subpart contains contract specifications for Futures contracts on stock index ("Index Futures Contracts").

#### 1.3.1 Subject Matter of Contract

- (1) An Index Futures Contract is a futures contract on a specific stock index.
- (2) Futures Contracts on the following stock indices are available for trading at the Eurex Exchanges such that the publication of the enclosed institutions shall determine the composition, weighting and calculation:

- [...]
- ~~Sensex Index (Bombay Stock Exchange Limited)~~
- ~~[...]~~

[...]

- (5) The value of a futures contract shall be:

- [...]
- USD 1 per index point for Futures Contracts on ~~the Sensex Index and~~ the MSCI Hong Kong Index
- [...]

[...]

[...]

#### 1.3.4 Last Trading Day, Final Settlement Day, Close of Trading

- (1) [...]

~~The last trading day of Index Futures Contracts on the Sensex Index shall be the day determined in Paragraph 2.~~

(2) [...]

~~The final settlement day and last trading day of Index Futures Contracts on the Sensex Index shall respectively be the last Thursday of the relevant month provided that such day is a trading day at Eurex and an exchange day at the Exchange in India (BSE); otherwise, it shall be the day immediately preceding such day provided that it is both a trading day at Eurex and an exchange day at the Exchange in India (BSE).~~

[...]

(4) Close of trading on the last trading day

- [...]
- ~~for Sensex Index Futures Contracts shall be the close of trading of Continuous Trading on the Bombay Stock Exchange~~
- [...]

### 1.3.5 Price Gradations

#### 1.3.5.1 General Price Gradations for Index Futures Contracts

The price of Index Futures Contracts shall be quoted in points. The minimum price change (Tick) shall be:

[...]

- ~~5 points at~~
  - ~~Sensex, this represents a value of USD 5~~
- 10 points at
  - MSCI Hong Kong, this represents a value of USD 10

[...]

[...]

## Part 2 Contract Specifications for Options Contracts

[...]

## Subpart 2.4 Contract Specifications for Index Options

The following subpart contains contract specifications for Options Contracts on stock indices (“Index Options”).

### 2.4.1 Subject Matter of Contract

(1) [...]

(2) Options Contracts on the following stock indices are available for trading at the Eurex Exchanges:

- [...]
- ~~Sensex Index~~
- [...]

[...]

(5) The value of an Options contract shall be:

- [...]
- ~~USD 1 per index point for Options contracts on the Sensex Index~~
- [...]

[...]

### 2.4.4 Term

[...]

Index Options are currently available at the Eurex Exchanges for the following terms, such terms being determined by the Management Boards of the Eurex Exchanges:

Product	Term Groups	
[...]		
<del>Sensex Index Options contracts</del>		<del>24 months</del>
[...]		

### 2.4.5 Last Trading Day, Final Settlement Day, Close of Trading

(1) [...]

~~The last trading day of Options contracts on the Sensex Index and of Options contracts in the term group “5 weeks” shall be the day determined in Paragraph 2.~~

(2) [...]

~~The final settlement day and the last trading day of Index Options Contracts on the Sensex Index shall respectively be the last Thursday of the relevant month provided that such day is a trading day at Eurex and an exchange day at the Exchange in India (BSE); otherwise, it shall be the day immediately preceding such day provided it is both a trading day at Eurex and an exchange day at the Exchange in India (BSE).~~

[...]

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

▪ [...]

Options contracts shall be 12:00 CET

▪ [...]

~~▪ Sensex Index Options Contracts shall be the close of trading of continuous trading on the Bombay Stock Exchange (BSE). During daylight savings time in Germany (CEST), such point in time shall be 12:00 p.m. CET, during winter time, it shall be 11:00 a.m. CET.~~

▪ [...]

[...]

#### 2.4.9 Price Gradations

The price of an options contract will be quoted in points. The smallest price change (Tick) shall be 0.01 points for DivDAX®, MSCI Europe (NTR & Price, EUR), MSCI Europe Growth and MSCI Europe Value Options contracts, 0.05 points for EURO STOXX® Banks and STOXX® Europe 600 Banks Sector Index Options contracts, 1 point for Sensex Options contracts and 0.1 points for all other Index Options contracts, which represents a value of:

▪ [...]

▪ USD 1 for ~~Sensex Options contracts~~, RDX® USD Options contracts, MSCI EAFE (NTR, USD), MSCI Japan (NTR, USD), MSCI Russia (Price, USD)-Options contracts, and MSCI World (NTR & Price, USD) Options contracts

▪ [...]

[...]

### Part 3 Contracts Off-Book

[...]

### Subpart 3.2 Contracts Admitted for Off-Book Trading

The following Futures and Options Contracts admitted for trading at Eurex Deutschland or Eurex Zürich may be entered using the Eurex T7 Entry Service for the trade types specified below.

#### 3.2.1 Block trades

The products listed below are admitted to block trading. Aside from the standard contract on a certain underlying instrument pursuant to Annex A and Annex B, contracts may also be traded according to a different type of execution, settlement and term, provided that this has been permitted by the Management Board in the table below (“Additional Contract Versions”). The terms of the trades may not exceed the maximum terms of a Eurex Future or Eurex Option defined by the Management Boards of the Eurex Exchanges and the exercise of the trades may not exceed the maximum execution of an option defined by the Management Boards of the Eurex Exchanges, multiplied by 2.5.

Product		Minimum number of contracts traded
Standard	Additional contract versions Y/N	
[...]		
<del>Options Contracts on the SENSEX (OSEN)</del>	<del>Y</del>	<del>1</del>
[...]		
<del>Futures Contracts on the SENSEX (FSEN)</del>	<del>Y</del>	<del>1</del>
[...]		

[...]

#### 3.2.3 Exchange for Physicals for Index Futures/FX Futures (“EFP-I”)

The following Contracts are admitted:

- [...]
- ~~Futures Contracts on the SENSEX (FSEN)~~
- [...]

#### 3.2.4 Exchange for Swaps (“EFS”)

The following Contracts are admitted:

- [...]
- ~~Futures Contracts on the SENSEX (FSEN)~~
- [...]

### 3.2.5 Vola trades

The following Contracts are admitted:

Options Contract	Futures Contract
[...]	
<del>Options Contracts on the SENSEX (OSEN)</del>	<del>Futures Contracts on the SENSEX (FSEN)</del>
[...]	

[...]

## 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

[...]

The share basket or Share of Exchange-Traded Funds has to consist of at least 10 different index components or a number of share titles which represent at least half of the share index underlying the Futures Contract. The market value of the part of the share basket or Share of Exchange-Traded Funds whose values are part of the share index underlying the Futures Contract, must be at least 20 per cent of the market value of the entire cash transaction. All share values in the share basket or Share of Exchange-Traded Funds must be part of the STOXX® Europe TMI Index, the MSCI World Index, the MSCI Emerging Markets Index, the MSCI Frontier Markets Index, the ATX® Index, the CECE® EUR Index, the RDX® USD Index, or the TA-35 Index ~~or the SENSEX Index.~~

[...]

[...]

### 3.3.4 Reference trades in the context of an EFS trade

[...]

#### 3.3.4.2 EFS for Equity Index

Transactions in a reference instrument within an EFS for equity index trade must satisfy the following requirements:

The share basket reflected via the swap shall be composed of at least ten different index components or a number of stock certificates which represent at least half of the stock index underlying the futures contract. The market value of the part of the share basket

reflected via the swap whose values are part of the stock index underlying the futures contract shall be at minimum 20 per cent of the market value of the entire cash transaction. All single shares in the share basket reflected via the swap shall be part of the STOXX® Europe TMI Index, the MSCI World Index, the MSCI Emerging Markets Index, the MSCI Frontier Markets Index, the ATX® Index, the CECE® EUR Index, the RDX® USD Index, ~~or~~ the TA-35 Index ~~or the SENSEX Index~~. All payments of the swap shall be denominated in a currency of the OECD Member States.

[...]

[...]

### Annex C in relation to Contract Specifications:

#### Trading Hours for Futures Contracts

[...]

#### Index Futures Contracts

Product	Product ID	Pre-Trading Period	Continuous Trading	Post-Trading Period Until	Off-book Trading Period	Off-book Post-Trading Period until	Last Trading Day	
							Trading Until	
[...]								
Sensex Index Futures	FSEN	07:30-07:50	07:50-22:00	22:30	08:00-22:00	22:15	11:00	
[...]	FSLI	07:30-07:50	07:50-22:00	22:30	08:00-22:00	22:15	09:00	

[...]

#### Trading Hours for Options Contracts

[...]

Index Options Contracts

Product	Product ID	Pre-Trading Period	Continuous Trading	Post-Trading Period Until	Off-book Trading Period	Off-book Post-Trading Period until	Last Trading Day	
							Trading Until	Exercise until
[...]								
Sensex Index Options	OSEN	07:30-08:00	08:00-17:30	20:30	08:00-19:00	19:15	11:00*	20:30
[...]								

[...]

**Exercise Prices for Index Options (2.4.6)**

Options series for Index Options may generally have the following exercise prices:

Contract	Exercise Price Intervals in Index Points for Contract Months with a Remaining Lifetime of					
	≤ 3 months	4-6 months	6-12 months	13-24 months	25-36 months	> 36 months
[...]						
SENSEX Options (OSEN)	200	200	200	400	-	-
[...]						

[...]

\*\*\*\*\*