
AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

[...]

Part 1 Contract Specifications for Futures Contracts

[...]

Subpart 1.14 Contract Specifications for Eurex Daily Futures Contracts on KOSPI 200 Derivatives of the Korea Exchange (KRX)

[...]

1.14.1 Subject Matter of Contract

- (1) Eurex Daily Futures Contracts on KOSPI 200 Derivatives refers to KOSPI 200 Options Contracts or to KOSPI 200 Futures contracts or to Mini KOSPI 200 Futures Contracts. A Eurex Daily Futures Contract on KOSPI 200 Options Contracts refers to options series of a KOSPI 200 Options Contract admitted to trading at KRX. A Eurex Daily Futures Contract on KOSPI 200 Futures Contracts refers to a KOSPI 200 Futures Contract admitted to trading at KRX. A Eurex Daily Futures Contract on Mini KOSPI 200 Futures Contracts refers to a Mini KOSPI 200 Futures Contract admitted to trading at KRX. For the contract specifications of the futures contracts and options contracts admitted to trading at KRX which serve as the underlying for the Eurex-KOSPI-Daily Futures Contracts, the publications of KRX shall apply. Information on the KOSPI 200 contracts is available under:

~~Mini~~-KOSPI 200 Futures:

- <http://global.krx.co.kr/contents/GLB/02/0201/0201040201/GLB0201040201.jsp#tps://global.krx.co.kr/contents/GLB/02/0201/0201040204/GLB0201040204.jsp>
path: KRX website > KRX Market > Market > Derivatives > Stock Index Products > ~~Mini~~-KOSPI 200 Futures

Mini KOSPI 200 Futures:

- <https://global.krx.co.kr/contents/GLB/02/0201/0201040204/GLB0201040204.jsp>
path: KRX website > KRX Market > Market > Derivatives > Stock Index Products > Mini KOSPI 200 Futures

[...]

- (2) The underlying of a Eurex Daily Futures Contract on KOSPI Derivatives comprises a KOSPI 200 Options ~~contract~~ **Contract** or a **KOSPI 200 Futures Contract** or a Mini KOSPI 200 Futures Contract, respectively, of KRX. The product currency of the Eurex Daily Futures Contracts on KOSPI Derivatives is the South Korean won (KRW).
- (3) In case the contract specifications of the KOSPI 200 Options Contracts or **the KOSPI 200 Futures Contracts** or the Mini KOSPI 200 Futures Contracts, in particular the calculation method of the index KOSPI 200 or its composition and weighting is modified, the delivery obligations resulting from a Eurex Daily Futures Contract on KOSPI Derivatives shall relate to a KOSPI Derivative admitted to trading at KRX at the time of transaction conclusion. If, as a result of a modification of the contract specifications of the KOSPI Derivatives of KRX and/or of the calculation of the index KOSPI 200 or its composition and weighting, the concept underlying the KOSPI Derivatives or the index does not seem to remain comparable to the concept relevant at the time of admission to Eurex Deutschland of the Eurex Daily Futures Contracts on KOSPI Derivatives, the Management Board of Eurex Deutschland may order that the trading in Eurex Daily Futures Contracts on KOSPI Derivatives be terminated.

1.14.2 Obligation for Fulfilment

[...]

- (2) The seller of a Eurex Daily Futures Contract on KOSPI Derivatives (Short Position) is obliged, in favour of the buyer of such Futures contract, to open a Short Position of **a KOSPI 200 Futures Contract** or a Mini KOSPI 200 Futures Contract or KOSPI 200 Options Contract of KRX in the respective **KOSPI 200 Futures Contract** or **the respective** Mini KOSPI 200 Futures Contract or in the respective KOSPI 200 Options contract of KRX on the next exchange day following the conclusion of a Eurex Daily Futures Contract on KOSPI Derivatives at Eurex Deutschland, at the latest, however, 40 minutes prior to the opening of exchange trading of KRX on that exchange day (Chapter II Part 2 Number 2.15.3 Paragraph 3 of the Clearing Conditions of Eurex Clearing AG). The buyer of a Eurex Daily Futures Contract on KOSPI (Long Position) is obliged to enter into a Long Position with regard to a **KOSPI 200 Futures Contract** or a Mini KOSPI 200 Futures Contract or a KOSPI 200 Options contract on KRX according to Clause 1.

The buyer of a Eurex Daily Futures Contract on KOSPI Derivatives (Long Position) is obliged, in favour of the seller of such Futures contract, to open a Long Position of a **KOSPI 200 Futures Contract** or a Mini KOSPI 200 Futures Contract or KOSPI 200 Options Contract of KRX in the respective **KOSPI 200 Futures Contract** or **the respective** Mini KOSPI 200 Futures Contract or the respective KOSPI 200 Options Contract of KRX on the next exchange day following the conclusion of a Eurex Daily Futures Contract on KOSPI Derivatives at Eurex Deutschland, at the latest, however, 40 minutes prior to the opening of exchange trading of KRX on that exchange day (Chapter II Part 2 Number 2.15.3 Paragraph 3 of the Clearing Conditions of Eurex Clearing AG). The seller of a Eurex Daily Futures Contract on KOSPI Derivatives (Short Position) is obliged to enter into a Short Position with

regard to [KOSPI 200 Futures Contract](#) or a Mini KOSPI 200 Futures Contract or a KOSPI 200 Options Contract on KRX according to Clause 3.

[...]

[...]

1.14.6 Price Gradations

The smallest price change (tick) is:

- [For Eurex Daily Futures Contracts on KOSPI 200 Futures 0.05 points; this equals a value of KRW 12,500](#)
- For Eurex Daily Futures Contracts on Mini KOSPI 200 Futures 0.02 points; this equals a value of KRW 1,000
- [...]

[...]

Part 3 Contracts Off-Book

[...]

Subpart 3.1 Entry Intervals for Contract Prices

[...]

3.1.1 Entry Interval for Futures Contracts

[...]

The upper limit of the admitted entry interval results from the daily settlement price for the respective Futures Contract on the previous trading day pursuant to Chapter II Part 2 Number 2.1.2 (2) (a) – (e) of the Clearing Conditions of Eurex Clearing, plus an amount of 20 percent of the margin parameter defined for this contract by Eurex Clearing AG (available online at the Eurex Clearing AG website (www.eurexclearing.com)). If the daily high of the Futures Contract determined for the respective futures contracts at Eurex Deutschland on this trading day, or the synthetic daily high of the Futures Contract exceeds the value pursuant to Clause 3, the upper limit of the admitted entry interval results from the higher of such two values, respectively. In order to determine the upper limit of the admitted entry interval, the value determined pursuant to Clause 3 and 4 shall respectively be increased by:

- [...]
- 4.5% in case of Futures Contracts on share dividends and Index Dividend Futures Contracts;
- 2% in case of MSCI Index Futures Contracts and [Eurex Daily Futures on KOSPI 200 Futures and](#) Eurex Daily Futures on Mini KOSPI 200 Futures;

[...]

The lower limit of the admitted entry interval results from the daily settlement price of the respective Futures Contract of the previous trading day pursuant to Chapter II Part 2 No 2.1.2 (2) (a) – (e) of the Clearing Conditions of Eurex Clearing AG, minus an amount of 20 per cent of the margin parameter respectively defined for this contract by Eurex Clearing AG. If the daily low of the Futures Contract determined for the respective Futures Contracts at Eurex Deutschland on this trading day or the synthetic daily low of the Futures Contract is less than the value pursuant to Clause 5, the lower limit of the admitted entry interval results from the lower of such two values respectively. In order to determine the lower limit of the admitted entry interval, the value determined pursuant to Clause 5 and 6 shall respectively be reduced by:

- [...]
- 4.5% in case of Futures Contracts on share dividends and Index Dividend Futures Contracts;
- 2% in case of MSCI Index Futures Contracts and [Eurex Daily Futures on KOSPI 200 Futures and](#) Eurex Daily Futures on Mini KOSPI 200 Futures;

[...]

[...]

3.1.5 **Special Features of the Entry Interval for Daily Futures Contracts on KOSPI 200 Options Contracts of the Korea Exchange (KRX)**

For Eurex KOSPI Daily Futures Contracts, the official closing price of the first contract month of the KOSPI 200 Futures of KRX, ~~which is available for trading on the electronic trading platform "Globex" of the Chicago Mercantile Exchange ("CME")~~, shall be extended or reduced by twice the margin parameter valid for the Eurex KOSPI Daily Futures Contracts when entering a Block Trade in the Eurex KOSPI Daily Futures Contracts at Eurex Deutschland. The above-mentioned official closing price is provided by KRX. On the basis of the determined interval and taking into account the implied volatilities of the respective Eurex KOSPI Daily Futures Contracts determined at Eurex Deutschland, theoretical maximum and minimum values for the price of the respective Block Trade in Eurex KOSPI Daily Futures Contracts shall be determined in the course of the day. The resulting interval shall be extended by half the admissible maximum quote spread on all trading days except the exchange day before the last trading day of KOSPI 200 Options Contracts of KRX. On the exchange day before the last trading day of KOSPI 200 Options Contracts of KRX, the interval shall be extended by the entire admissible maximum quote spread. This results in the interval of the permissible prices for Block Trades in Eurex KOSPI Daily Futures Contracts.

[...]

[...]

Subpart 3.2 Contracts Admitted for Off-Book Trading

[...]

3.2.1 Block trades

[...]

[...]

Product		Minimum number of contracts traded	Minimum number of contracts traded
Standard	Additional contract versions Y/N	TES	Eurex EnLight and QTPIP entered Transactions*
[...]			
Index Futures			
[...]			
Futures Contracts on the STOXX® USA 500 ESG-X Index (FSUS)	Y	100	N / A
<u>Eurex Daily Futures on KOSPI 200 Futures</u>	<u>N</u>	<u>20</u>	<u>N / A</u>
[...]			

* 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.

[...]

[...]

Annex C in relation to Contract Specifications:

[...]

Daily Futures Contracts on KOSPI 200 Options-Derivatives Contracts of the Korea Exchange (KRX)

Product	Product ID	Times	Pre-Trading Period	Continuous Trading	Post-Trading Period Until	Off-book Trading Period	Off-book Post-Trading Period until	Last Trading Day
								Trading until
Eurex-KOSPI-Daily Futures Contracts	<u>FBK2OKS2</u> <u>FMK2</u> <u>OKS2</u>	CET	09:30-10:00	10:00-21:00	21:30	10:00-21:00	21:15	21:00
		CEST	10:30-11:00	11:00-21:00		11:00-21:00		

CEST = Central European Summer Time

[...]

**Annex E Allocation Scheme (Part A Section 2.5 Paragraph 3 of the Conditions for Trading) and
Path Priority (Part A Section 2.5 Paragraph 2 of the Conditions for Trading) ***

Product Class	Allocation Scheme	Path Priority
[...]		
Daily Futures on KOSPI 200 Options Contracts	Time	n/a
<u>Eurex Daily Futures on KOSPI Futures</u>	<u>Time</u>	<u>Direct Path Priority</u>
[...]		

* Applicable only to products available on the New Trading Architecture (according to Annex F).

[...]
