
AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

[...]

2. Part: Contract Specifications for Options Contracts

[...]

2.3 Subpart: Contract Specifications for Options Contracts on Fixed Income Futures Contracts

The following subpart contains contract specifications for Options Contracts on Fixed Income Futures Contracts.

2.3.1 Subject Matter of Contract

Options Contracts on Euro-Fixed Income Futures shall refer to a Euro-Schatz Futures Contract, Euro Bobl Futures Contract, Euro Bund Futures Contract, ~~or a~~ Euro-OAT Futures Contract or a Euro-BTP Futures Contract pursuant to Subsection 1.2.3 of the relevant existing Euro Fixed Income Futures delivery months with specific terms („Euro Fixed Income Option“).

[...]

2.3.7 Exercising Prices

Option series can have exercise prices with the following price gradations

- 0.10 percentage points for Options Contracts on Euro Schatz Futures
- 0.25 percentage points for Options Contracts on Euro Bobl Futures and on Euro-OAT Futures
- 0.50 percentage points for Options Contracts on Euro Bund Futures and on Euro-BTP Futures

One percentage point has a value of EUR 1,000 and represents 100 ticks in the EDP system of the Eurex Exchanges. In the case of an Option on the Euro Schatz and Euro Bobl Future, this corresponds to 200 ticks in the EDP system of the Eurex Exchanges.

[...]

2.3.10 Price Gradations

The price of an options contract on a Euro Schatz- and Euro Bobl Futures contract will be quoted in points with three decimal places. The smallest price change shall be 0.005 percentage points; this represents a value of EUR 5.

The price of an options contract on a Euro Bund Futures, ~~and~~ on a Euro-OAT Futures and on Euro-BTP Futures Contract will be quoted in points with two decimal places. The smallest price change shall be 0.01 percentage points; this represents a value of EUR 10.

[...]

3. Part: Contracts Off-Book

[...]

3.2 Subpart: 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

[...]

Product	Additional contract versions Y/N	Minimum number of contracts traded
Options on Fixed Income Futures		
Options Contracts on Euro Bobl Futures (OGBM)	Y	200
Options Contracts on Euro Bund Futures (OGBL, OGB1, OGB2, OGB3, OGB4 and OGB5)	Y	100
Options Contracts on Euro Schatz Futures (OGBS)	Y	300
Options Contracts on a Euro OAT Future (OOAT)	Y	500
<u>Options Contracts on a Euro-BTP Future (OBTP)</u>	<u>Y</u>	<u>100</u>

[...]

3.2.5 Vola trades

The following Contracts are admitted:

[...]

Options Contract	Futures Contract
Options Contracts on Three-Month EURIBOR Futures (OEU3)	Futures Contracts on the Three-Month EURIBOR (FEU3)
Options Contracts on Euro Bund Futures (OGBL, OGB1, OGB2, OGB3, OGB4 and OGB5)	Futures Contracts on a notional debt security of the Federal Republic of Germany with a long term (Euro Bund Futures; FGBL)
Options Contracts on Euro Bobl Futures (OGBM)	Futures Contracts on a notional debt security of the Federal Republic of Germany with a medium term (Euro Bobl Futures; FGBM)
<u>Options Contracts on BTP-Futures (OBTP)</u>	<u>Futures Contracts on a notional debt security of the Republic of Italy with a long term (Euro BTP Future; FBTP)</u>
Options Contracts on Euro OAT Futures (OOAT)	Futures Contracts on a notional debt security of the Republic of France with a long term (Euro OAT Future; FOAT)
Options Contracts on Euro Schatz Futures (OGBS)	Futures Contracts on a notional debt security of the Federal Republic of Germany with a short term (Euro Schatz Futures; FGBS)

[...]

Annex C in relation to Contract Specifications:

[...]

Trading Hours Options Contracts

[...]

Options Contracts on Interest Rate 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	
Options contracts on							Trading Until	Exercise until
Euro Bobl Futures	OGBM	07:30-08:00	08:00-17:15	18:30	08:00-18:00	18:15	17:15*	18:00
Euro Bund Futures	OOGBL, OGB1, OGB2, OGB3, OGB4, OGB5	07:30-08:00	08:00-17:15	18:30	08:00-18:00	18:15	17:15*	18:00
Euro Schatz Futures	OGBS	07:30-08:00	08:00-17:15	18:30	08:00-18:00	18:15	17:15*	18:00
Euro OAT Futures	OOAT	07:30-08:00	08:00-17:15	18:30	08:00-18:00	18:15	17:15*	18:00
<u>Euro BTP Futures</u>	<u>OBTP</u>	<u>07:30-08:00</u>	<u>08:00-17:15</u>	<u>18:30</u>	<u>08:00-18:00</u>	<u>18:15</u>	<u>17:15</u>	<u>18:00</u>

All times are CET.
