
AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

[...]

Part 1 Contract Specifications for Futures Contract

[...]

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 Monthly Options Contracts or to KOSPI 200 Weekly Options Contracts or to KOSPI 200 Futures Contracts or to Mini KOSPI 200 Futures Contracts (these underlyings, the "KOSPI Derivatives" and each a "KOSPI Derivative") as follows:

<u>Eurex Daily Futures Contract on:</u>	<u>Underlying KOSPI Derivative</u>
<u>KOSPI 200 Monthly Options Contracts</u>	<u>options series of a KOSPI 200 Monthly Options Contract admitted to trading at KRX</u>
<u>KOSPI 200 Weekly Options Contracts</u>	<u>options series of a KOSPI 200 Weekly Options Contract admitted to trading at KRX</u>
<u>KOSPI 200 Futures Contracts</u>	<u>KOSPI 200 Futures Contract admitted to trading at KRX</u>
<u>Mini KOSPI 200 Futures Contracts</u>	<u>Mini KOSPI 200 Futures Contract admitted to trading at KRX</u>

~~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 underlying KOSPI Derivatives, the publications of KRX shall apply. Information on the KOSPI 200 contracts is available under:~~

KOSPI 200 Futures Contracts:

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

Mini KOSPI 200 Futures Contracts:

- <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

KOSPI 200 Monthly Options Contracts and KOSPI 200 Weekly Options Contracts:

- <https://global.krx.co.kr/contents/GLB/02/0201/0201040202/GLB0201040202.jsp>
(KOSPI 200 options)
path: KRX website > KRX Market > Market > Derivatives > Stock Index Products > KOSPI 200 Options

Information regarding the index KOSPI 200 is available under:

- <https://global.krx.co.kr/contents/GLB/02/0205/0205020300/GLB0205020300.jsp>
path: KRX website > Indices > Index Methodology

- ~~(2) The underlying of a Eurex Daily Futures Contract on KOSPI Derivatives comprises a KOSPI 200 Options 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) The delivery obligations resulting from a Eurex Daily Futures Contract on KOSPI Derivatives shall relate to the relevant KOSPI Derivative admitted to trading at KRX at the time of transaction conclusion. If any changes are made in the contract specifications of the relevant KOSPI Derivative~~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, or if the index ceases to be provided or the respective index license is revoked from Eurex Frankfurt AG, the Management Board of Eurex Deutschland may take the appropriate measures in accordance with § 15 of the Eurex Exchange Rules. In particular, it may order that (i), in case of material changes to the contract specifications of the KOSPI Derivatives of KRX, the trading in Eurex Daily Futures Contracts on KOSPI Derivatives is terminated and any open positions are to be

settled in cash or (ii), in case of non-material changes to the contract specifications of the KOSPI Derivatives of KRX, the delivery obligations shall relate to the respective KOSPI Derivative admitted to trading at KRX at the time the delivery obligation is to be fulfilled.

[...]

1.14.2 Obligation for Fulfilment

[...]

- (2) The seller of a Eurex Daily Futures Contract on KOSPI Derivatives is obliged, in favour of the buyer of such Futures contract, to open a short position in the respective underlying ~~KOSPI 200 Futures Contract or Mini KOSPI 200 Futures Contract or KOSPI 200 Options contract of KRX~~ KOSPI Derivative 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 is obliged to open a long position regarding the respective a ~~KOSPI 200 Futures Contract or a Mini KOSPI 200 Futures Contract or a KOSPI 200 Options contract~~ underlying KOSPI Derivative on KRX. Clause 1 shall apply *mutatis mutandis*.

[...]

- (7) With regard to the rights and obligations resulting from positions opened in KOSPI Derivatives ~~Mini KOSPI 200 Futures Contracts or KOSPI 200 Options Contracts,~~ respectively, of KRX ~~opened according to Paragraph 2 as well as with regard to the settlement of these Options contracts,~~ the respective regulations of KRX apply (see Number 1.14.1 Paragraph 1 "Subject Matter of Contract").

[...]

1.14.5 Introduction of new Eurex Daily Futures Contracts on KOSPI 200 Monthly Options Contracts and KOSPI 200 Weekly Options Contracts

- (1) KRX shall, after its same-day close of trading, transfer the options series of the KOSPI 200 Monthly Options Contracts and KOSPI 200 Weekly Options Contracts admitted on KRX to Eurex Deutschland. These transferred series shall generally be admitted to trading at Eurex Deutschland on the following Exchange day.
- (2) The number of Eurex Daily Futures Contracts on KOSPI 200 Monthly Options Contracts and KOSPI 200 Weekly Options Contracts admitted to trading on a daily basis corresponds to the number of options series of the KOSPI 200 Monthly Options Contracts and KOSPI 200 Weekly Options Contracts transferred by KRX to Eurex Deutschland after its same-day close of trading and admitted to trading on the exchange day after next of KRX.

1.14.6 Price Gradations

The smallest price change (tick) is:

- For Eurex Daily Futures Contracts on KOSPI 200 Futures Contracts: 0.05 points; this equals a value of KRW 12,500
- For Eurex Daily Futures Contracts on Mini KOSPI 200 Futures Contracts: 0.02 points; this equals a value of KRW 1,000
- For Eurex Daily Futures Contracts on KOSPI 200 Monthly Options Contracts and KOSPI 200 Weekly Options Contracts:
 - If the options premiums of the underlying are at least ten points: 0.05 points; this equals a value of KRW 12,500, ~~if the options premiums of the underlying are at least ten points,~~
 - If the options premiums of the underlying are less than ten points: 0.01 points; this equals a value of KRW 2,500, ~~if the options premiums of the underlying are less than ten points.~~

[...]

Part 3 Contracts Off-Book

[...]

Subpart 3.1 Entry Intervals for Contract Prices

[...]

3.1.5 **Special Features of the Entry Interval for Daily Futures Contracts on KOSPI 200 Monthly Options Contracts and KOSPI 200 Weekly 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, 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 Monthly Options Contracts and KOSPI 200 Weekly Options Contracts of KRX. On the exchange day before the last trading day of KOSPI 200 Monthly Options Contracts and KOSPI 200 Weekly 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.

Number 3.1.9 applies *mutatis mutandis* for the determination of the interval for entering a trading strategy 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	
Standard	Additional contract versions Y/N	TES	Eurex EnLight and QTPIP entered Transactions*
[...]			
Index Futures			
[...]			
Eurex Daily Futures on KOSPI 200 Futures <u>(FBK2)</u>	N	20	N / A
Eurex Daily Futures on Mini KOSPI 200 Futures <u>(FMK2)</u>	N	100	N / A

Product		Minimum number of contracts traded	
Standard	Additional contract versions Y/N	TES	Eurex EnLight and QTPIP entered Transactions*
Eurex Daily Futures on KOSPI 200 <u>Monthly Options (OKS2)</u>	N	500	N / A
Eurex Daily Futures on KOSPI 200 <u>Weekly Options (OKW1/3/4/5)</u>	<u>N</u>	<u>500</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.

[...]
