



eurex clearing circular 125/16

Date: 14 October 2016
Recipients: All Clearing Members, Non-Clearing Members and Registered Customers of Eurex Clearing AG and Vendors
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Amendments to the Clearing Conditions and other related documents of Eurex Clearing AG

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Content may be most important for:

☞ All departments

Attachments:

1, 4 and 5: Amended sections of the Clearing Conditions of Eurex Clearing AG
 2 and 3: Amended sections of the Price List of Eurex Clearing AG
 6: Amended sections of the Conditions for Utilization of the Eurex Trade Entry Services

Summary:

This circular contains information with respect to Eurex Clearing AG's (Eurex Clearing) service offering and corresponding amendments to the Clearing Conditions of Eurex Clearing AG (Clearing Conditions) and other related documents regarding the following topics:

1. Implementation of additional currencies for GC Pooling[®] Select Invest (CHF, GBP and USD);
2. Give-up from Agent Accounts to Market Maker Accounts;
3. Clarification: Basic Clearing Members exempted from the OTC IRS clearing fee rebate schemes;
4. New clause on settlement finality;
5. Automatic conversion of Flexible Contract into contracts available for trading at the Eurex Exchanges;
6. Technical migration of Trade Entry Services to T7; and
7. Suspension of Late Entry Fee.

The amended sections of the Clearing Conditions, the Price List and the Conditions for Utilization of the Eurex Trade Entry Services, as decided by the Executive Board of Eurex Clearing, are attached to this circular.

The amendments regarding topic 1 will come into effect on **1 November 2016**.

The amendments regarding topics 2, 3 and 4 will come into effect on **7 November 2016**.

The amendments regarding topics 5, 6 and 7 will come into effect on **21 November 2016**.



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Aktiengesellschaft mit
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 HRB Nr. 44828
 USt-IdNr. DE194821553
 Amtsgericht
 Frankfurt/Main

**Amendments to the Clearing Conditions and other related documents
of Eurex Clearing AG**

This circular contains information with respect to Eurex Clearing AG's (Eurex Clearing) service offering and corresponding amendments to the Clearing Conditions of Eurex Clearing AG (Clearing Conditions) and other related documents regarding the following topics:

1. Implementation of additional currencies for GC Pooling[®] Select Invest (CHF, GBP and USD);
2. Give-up from Agent Accounts to Market Maker Accounts;
3. Clarification: Basic Clearing Members exempted from the OTC IRS clearing fee rebate schemes;
4. New clause on settlement finality;
5. Automatic conversion of Flexible Contract into contracts available for trading at the Eurex Exchanges;
6. Technical migration of Trade Entry Services to T7;
7. Suspension of Late Entry Fee.

The amended sections of the Clearing Conditions, the Price List of Eurex Clearing AG (Price List) and the Conditions for Utilization of the Eurex Trade Entry Services (General Conditions for Participation), as decided by the Executive Board of Eurex Clearing, are attached to this circular.

The amendments regarding topic 1 will come into effect on 1 November 2016.

The amendments regarding topic 2, 3 and 4 will come into effect on 7 November 2016.

The amendments regarding topics 5, 6 and 7 will come into effect on 21 November 2016.

1. Implementation of additional cash currencies for GC Pooling[®] Select Invest (CHF, GBP and USD)

Eurex Clearing, Eurex Repo and Clearstream Banking will introduce Swiss franc (CHF) Pound Sterling (GBP) and U.S. dollar (USD) as trading currencies in addition to euro for GC Pooling[®] Select Invest, the GC Pooling[®] Market segment for corporate cash investors.

The currency extension enables corporate treasurers to utilise our well-proven and liquid GC Pooling[®] Market for secured cash investments in the most relevant reserve currencies. The currency extension for GC Pooling[®] Select Invest also closes the gap to the available currencies in GC Pooling[®] and Select Finance.

The new currencies are eligible for trading in all GC Pooling[®] baskets. In a first phase, overnight trading is available in USD only. Settlement of non-euro transactions takes place in commercial bank money using multi-currency accounts provided by Clearstream Banking.

Eurex Clearing accepts the trade for clearing, if the cash investor prefunds the trade on the settlement date of the repo opening leg until pre-funding cut-off time. The following table outlines all relevant trading and settlement times for GC Pooling[®] Select Invest (all times in CET):

Currency	Non-Overnight Trading	Overnight Trading	Funding Cutoff on Settlement Date of the Opening Leg**	Target Settlement Time Opening Leg	Target Settlement Time Closing Leg	Unfreeze of Cash for optional withdrawals***
EUR	07:30 - 18:00	07:30 - 14:00	15:00	30 minutes after novation / 7:30 earliest	Clearstream SDS1 Batch	14:30 - 16:00
USD	07:30 - 18:00	07:30 - 16:30*	17:00	30 minutes after novation / 15:00 earliest	15:00	16:30 - 17:30
GBP	07:30 - 18:00	-	11:30	30 minutes after novation / 7:30 earliest	11:30	11:30 - 12:45
CHF	07:30 - 18:00	-	11:30	30 minutes after novation / 7:30 earliest	11:30	11:30 - 12:45

* 15:00 for the GC Pooling[®] Equity Basket

** Later funding would prevent trades from novation/acceptance for this day.

*** Depending on unsettled trades. Euro balances for Clearstream Banking Frankfurt (CBF) clients are automatically transferred to the correspondent bank at 15:30.

Investors who wish to participate in GC Pooling[®] Select Invest are requested to contact a Eurex Repo Sales & Relationship Manager via e-mail to sales@eurexrepo.com. For further contact information, please refer to the Eurex Repo website www.eurexrepo.com under the link:

Contact us > Contacts

No legal amendments in the Rules and Regulations are required to reflect the implementation of additional cash currencies for GC Pooling[®] Select Invest.

2. Give-up from Agent Accounts to Market Maker Accounts

2.1 Current procedure for give-ups from Agent Accounts to Market Maker Accounts

With Eurex Clearing C7, give-ups can be taken up by Agent- and Proprietary Accounts. Take-ups from Market Maker Accounts are not allowed.

2.2 New procedure for give-ups from Agent Accounts to Market Maker Accounts

As of 7 November 2016, give-ups from Agent Accounts can also be taken up by Market Maker Accounts. With this new functionality, straight-through processing will be further improved.

Please be aware that the give-up from Agent Accounts into Market Maker Accounts will be allowed without changing other functions for the Market Maker Accounts (e.g. give-ups from M-Accounts or transaction account transfers to M-Accounts are still not possible). Take-ups to Market Maker Accounts are not considered in the calculation of rebates or reduced fees.

To reflect the recommended changes, the following provisions will be amended, as outlined in Attachments 1 and 2:

- Chapter 2 Part 1 Number 1.3.3 and 1.4 of the Clearing Conditions
- Numbers 3.2.1, 3.2.2 and 3.2.3 of the Price List

3. Clarification: Basic Clearing Members exempted from the OTC IRS clearing fee rebate schemes

The Price List of Eurex Clearing AG has been updated to highlight that Basic Clearing Members (BCMs) are exempt from OTC Interest Rate Derivatives clearing fee rebate schemes.

To reflect the recommended changes, the following provision shall be amended as outlined in Attachment 3:

- Numbers 10.1 and 10.4 of the Price List

4. New clause on settlement finality

Eurex Clearing operates a system within the meaning of Sections 1 paragraph 16 and 24b German Banking Act as well as Article 2 letter a of the Directive 98/26/EC of the European Parliament and of the Council of 19 May 1998 on the settlement finality in payment and securities settlement systems (Settlement Finality Directive). The system has been reported to the European Securities and Markets Authority by the German Bundesbank in accordance with § 1 paragraph 16 sentence 1 German Banking Act (Kreditwesengesetz).

For further clarification of the moment of entry and the moment of irrevocability of payment orders and transfer orders, Eurex Clearing incorporates the clause outlined in Attachment 4 in the Clearing Conditions.

To reflect the changes, the following section of the Clearing Conditions will be amended as outlined in Attachment 4:

- Chapter I Part 1 Number 1.2.9

5. Automatic conversion of Flexible Contracts into contracts available for trading at the Eurex Exchanges

6.1 Current procedure for Flexible Contract conversion

Provided that the contract specifications of Flexible Contracts correspond to the specifications of the respective contracts available for trading at the Eurex Exchanges, a Participant may apply for the conversion of the Flexible Contract. All involved parties must approve the conversion into the contract available for trading at the Eurex Exchanges.

6.2 New procedure for Flexible Contract conversion

As of 21 November 2016, an automatic conversion will occur in case the contract specifications of Flexible Contracts correspond to the specifications of the respective contracts available for trading at the Eurex Exchanges. Approval of the involved parties is no longer required. Please note that an automatic conversion also takes place in case the contract specifications of two or more Flexible Contracts become identical. This can happen in case of holiday maintenance or due to a corporate action. A detailed functional description of the conversion of Flexible Contracts into Standard contracts and Flexible Contracts into Flexible Contracts can be found in the document "Derivatives Clearing Functional Reference" which can be downloaded from the Eurex Clearing website www.eurexclearing.com under the following link:

[Technology > Eurex Clearing's C7 > System documentation > Release 3.1](#)

To reflect the recommended changes, the following provisions will be amended, as outlined in Attachment 5:

- Chapter 2 Part 4 Number 4.1.3 of the Clearing Conditions

6. Technical migration of Trade Entry Services to T7

Effective 21 November 2016 with Eurex T7 Release 4.0, the Trade Entry Service for off-book business will be migrated from the Eurex Classic system to T7.

Basically, the technical migration includes the following changes:

- Closure of functionality gap between on-exchange and off-book trading regarding multi-leg instruments (e.g. non-standard options strategies)
- The Flexible Futures- and Options Trade Entry Service will be integrated into the Block Trade Entry Service. Thus, Flexible Futures- und Options Trades will be entered into the Block Trade Entry Service.

- The Multilateral Trade Entry Service will be categorized as Block-Trades for multilateral transactions by Participants or Third Party Information Providers and therefore also a sub-group of the Block Trade Entry Service
- In T7, the Buyer as well as the Seller can initiate a Trade Entry.

To reflect the changes mentioned above the Conditions for Utilization of the Eurex Trade Entry Services (General Conditions for Participation) are amended as outlined in Attachment 6.

7. Suspension of Late Entry Fee

After having introduced the initial model on the TES Late Entry Fee in February 2015, the target model will be introduced on 21 November 2016, thus completing the two-step approach.

We recognise that this is a major process change for the Members.

Therefore, we will waive the fees related to the TES Late Entry with the T7 Release 4.0 introduction until further notice.

As of the effective date 21 November 2016, the full version of the amended version of the document "[Eurex Exchange's T7 – Functional Reference](#)" will be available for download on the Eurex website www.eurexchange.com under the link:

[Technology > Eurex Exchange's T7 > System documentation > Release 4.0](#)

As of the effective dates 1 November 2016, 7 November 2016 and 21 November 2016, respectively, the full versions of the amended Clearing Conditions will be available for download on the Eurex Clearing website under the following link:

[Resources > Rules and Regulations > Clearing Conditions](#)

Pursuant to Chapter I Part 1 Number 17.2.3 of the Clearing Conditions, the changes and amendments to the Clearing Conditions communicated with this circular are deemed to have been accepted by each Clearing Member, Non-Clearing Member and each Registered Customer unless they object in writing to Eurex Clearing prior to the actual effective date of such change and amendment of the Clearing Conditions. The right to terminate the Clearing Agreement or the Clearing License according to Chapter I Part 1 Number 2.1.4 Paragraph 2 Number 7.2.1 Paragraph 4 and Number 13 of the Clearing Conditions remains unaffected.

As of the effective date 21 November 2016, the updated Price List of Eurex Clearing AG will be published on the Eurex Clearing website under the following link:

[Resources > Rules and Regulations > Price list](#)

Pursuant to Number 14 Paragraph 3 of the Price List of Eurex Clearing AG, the amendments and additions to the Price List as communicated with this circular shall be deemed to have been accepted by the respective Clearing Member unless such Clearing Member's written objection is submitted to Eurex Clearing within ten (10) business days after publication.

If you have any questions or require further information, please contact Group Client Services & Administration at tel. +49-69-211-1 17 00 or send an e-mail to memberservices@eurexclearing.com.

14 October 2016

Chapter II of the Clearing Conditions of Eurex Clearing AG

Transactions Concluded at Eurex Deutschland and Eurex Zürich

(Eurex Exchanges)

As of 07.11.2016

AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

[...]

Part 1 General Provisions

[...]

1.3 Internal Accounts

[...]

1.3.3 Transaction transfers and Position transfers

- (1) ~~Transfers of Transactions or positions between different Non-Clearing Members, Registered Customers or Clearing Members from or onto Market Maker Accounts are not permitted.~~ Transfers of positions between different Non-Clearing Members, Registered Customers or Clearing Members from or onto Market Maker Accounts are not permitted.

[...]

- (4) Transfers of transactions from the relevant Customer Account of a Clearing Member to Customer Accounts, ~~and~~ Own Accounts or Market Maker Accounts of another Clearing Member (Give-Up Trades) can be carried out on the day when the respective transaction is concluded and on the two subsequent Business Days if the customer so demands, insofar as

[...]

[...]

[...]

1.4 Business and contractual obligations

A Clearing Member is, regardless of the provisions in Chapter I Part 1 Number 1.2.2, also obliged to fulfil all obligations resulting from Transactions which have been commissioned to the Clearing Member by another trading participant within the scope of a Give Up Trade for purposes of further settlement in its Own Accounts, ~~and~~ Customer Accounts or Market Maker Accounts.

[...]

AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

[...]

3. Transaction Fees for Derivatives Transactions (Order Book Transactions and Off-Book-Transactions on the Eurex Exchanges)

[...]

3.2 Rebates

3.2.1 Market Making Rebates for Products without Market Making in Option Strategies

(1) Upon fulfilment of the published Market Making Obligations, ~~parts of the fees~~ rebates with regard to payable transaction fees pursuant to Numbers 3.1.1, 3.1.2 and 3.7 shall be granted on a monthly basis for transactions correctly booked on M-position ~~Accounts are refunded on a monthly basis.~~

(2) Rebates pursuant to paragraph (1) shall not be granted for transactions:

a. Which are booked on M-position accounts and are afterwards transferred to A- or P-position accounts of the same Clearing Member, Non-Clearing Member or Registered Customer.

b. Which are taken up by any other Clearing Member, Non-Clearing Member or Registered Customer as far as not exempt in paragraph (3).

(3) Exempt from paragraph (2) are taken up transactions in products allocated to Options on Interest Rate Futures if these transactions have been taken up on the Clearing Member's, Non-Clearing Member's or Registered Customer's P-position accounts and an equivalent position is subsequently transferred to the corresponding M-position accounts.

(4) The rebate levels are as follows, however, taking into consideration Number 3.2.2 with regard to products with Market Making in Option Strategies:

Product / Product Group	RMM and PMM schemes		AMM schemes	
	Order Book and Exercises	Off-Book entries	Order Book and Exercises	Off-Book entries
[...]				

Price List of Eurex Clearing AG

[...]

3.2.2 Market Making Rebates for Products with Market Making in Option Strategies

(1) For products with Market Making in Option Strategies, rebates with regard to payable transaction fees pursuant to Numbers 3.1.1, 3.1.2 and 3.7 shall be granted on a monthly basis for transactions correctly booked on M-position Accounts ~~are in part refunded on a monthly basis~~ upon fulfilment of the published Market Making Obligations.

(2) Rebates pursuant to paragraph (1) shall not be granted for transactions:

- a. Which are booked on M-position accounts and are afterwards transferred to A- or P-position accounts of the same Clearing Member, Non-Clearing Member or Registered Customer.
- b. Which are taken up by any other Clearing Member, Non-Clearing Member or Registered Customer as far as not exempt in paragraph (3).

(3) Exempt from paragraph (2) are taken up transactions in products allocated to Options on Interest Rate Futures if these transactions have been taken up on the Clearing Member's, Non-Clearing Member's or Registered Customer's P-position accounts and an equivalent position is subsequently transferred to the corresponding M-position accounts.

(4) The rebate levels are as follows:

Product / Product Group	PMM schemes		AMM schemes	
	Order Book and Exercises	Off-Book entries	Order Book and Exercises	Off-Book entries
[...]				

(5) For products with Market Making in Option Strategies, rebates with regard to payable transaction fees pursuant to Numbers 3.1.1, 3.1.2 and 3.7 shall be granted on a monthly basis for transactions correctly booked on M-position Accounts ~~are in part refunded on a monthly basis~~ upon fulfilment of the published Market Making Obligations and additional fulfilment of the published Market Making Obligations in Option Strategies. Without fulfilment of the published Market Making Obligations, the rebates for the published Market Making Obligations in Option Strategies do not apply. The rebate levels are as follows:

[...]

3.2.3 Volume Rebates

(1) With regard to payable transaction fees which originate from the matching or the registration of derivatives transactions (Trade) within the meaning of Number 3.1.1 and Number 3.1.2 that have been correctly booked on proprietary position accounts (P-Accounts) of a Clearing Member, rebates shall be granted by ECAG according to this Number if – with respect to specific product groups – the minimum number as

Price List of Eurex Clearing AG

determined in Paragraph 3 of contracts to be taken into account (transaction volume) is reached or exceeded within a calendar month.

Sentence 1 applies accordingly to payable transaction fees which originate from the matching respectively the entry of derivatives transactions within the meaning of Number 3.1.1 and Number 3.1.2 of a Non-Clearing Member and which have been correctly booked on their proprietary position accounts (P-Accounts).

In determining the transaction volume to be taken into account according to this Number, transaction volume of trades pursuant to Number 3.1.1 and Number 3.1.2 exceeding the therein defined thresholds is considered according to the following formula:

$$\sum \text{Vol}_+ * P_{\text{Red}}/P_{\text{S}}$$

where Vol+ describes the volume of a transaction in excess of the threshold, PRed describes the reduced fee and PS the standard fee in the meaning of Number 3.1.1 and Number 3.1.2. Thus, only the portion of trade volume in excess of the threshold is considered that is equivalent to the ratio between the reduced fee and the standard fee.

~~The regulations pursuant to Sentence 1 and Sentence 2 do not apply to trades which are initially entered into proprietary position accounts (P-Accounts) and are afterwards transferred to a customer account (A-Account) of a Clearing Member respectively a Non-Clearing Member.~~

- (2) Transaction volume from transactions within the meaning of Number 3.1.1 and Number 3.1.2 which are correctly booked on M-position accounts (M-Accounts), shall be added to the transaction volume according to Paragraph 1, in case the concerned Clearing Member is not granted any rebates with regard to payable transaction fees in connection with the execution of Market Making by the Clearing Member or its Non-Clearing Members.

(3) When determining the transaction volume, no volume is considered:

- a. Which is moved via transaction account transfer between P- or M-position accounts and A-position accounts of the same Clearing Member, Non-Clearing Member or Registered Customer.
- b. Which is given up to or taken up by any other Clearing Member, Non-Clearing Member or Registered Customer.

- ~~(43)~~ ECAG grants rebates on payable transaction fees within the meaning of Paragraph 1 and 2, if such fee claims have arisen from transactions within one calendar month and if the minimum number of transactions per product group has been reached or exceeded. Transactions in Eurex-KOSPI-Daily-Futures-contracts and Daily Futures contracts on TAEX Derivatives shall not be taken into account when calculating the number of contracts (transaction volume) for Equity Index Futures. The minimum transaction volume for each product group is listed in the following rebate scale:

Price List of Eurex Clearing AG

[...]

- (54) The amount of the granted rebates on transaction fees pursuant to Number 3.2.2 Paragraphs 1 and 2 is determined on basis of the payable transaction fees for the matching of transactions per product group within a calendar month: rebates are granted on a pro-rata basis as soon as the levels of the rebate scale determined in Paragraph 3 are equalled or exceeded.

[...]

- (65) Rebates pursuant to this Number are granted to Clearing Members subject to the condition that they transfer such rebates directly and in the same amount to their Non-Clearing Members, from whose transactions these rebates have resulted.

[...]

[...]

Price List of Eurex Clearing AG

As of 07.11.2016

Page 1

AMENDMENTS ARE MARKED AS FOLLOWS:

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[...]

10. Transaction Fees for OTC Interest Rate Derivative Transactions

[...]

10.1 Clearing Fees

[...]

- (2) The standard pricing model pursuant to Number 10.2 ("**Standard Pricing Model**") applies to IRS, OIS, FRA and ZCIS for Registered Customers and Clearing Members. ECAG can grant a Registered Customer upon its Clearing Member's request access to the high turnover pricing model pursuant to Number 10.3 ("**High Turnover Pricing Model**") or ECAG can grant a Clearing Member (Basic Clearing Members are exempt) upon its request access to the rebate scheme pursuant to Number 10.4. The High Turnover Pricing Model is only available for IRS, OIS and FRA. For ZCIS, a change between Standard Pricing Model and High Turnover Pricing Model is not possible for Registered Customers.

Model	IRS, OIS, FRA				ZCIS			
	Clearing Members		Basic Clearing Members	Registered Customers	Clearing Members		Basic Clearing Members	Registered Customers
	House Account	Agent Account			House Account	Agent Account		
Standard Pricing Model	Yes	Yes	<u>Yes</u>	Yes	Yes	Yes	<u>Yes</u>	Yes
- Volume Rebates	No	No	<u>No</u>	Yes	No	No	<u>No</u>	Yes
High Turnover Pricing Model	No	No	<u>No</u>	Yes	No	No	<u>No</u>	No
Rebate scheme (Chapter 10.4)	Yes	No	<u>No</u>	No	Yes	No	<u>No</u>	No

[...]

10.4 Rebate Scheme for Clearing Members' Own Accounts

The rebate scheme outlined in this Number 10.4 shall apply exclusively to Clearing Members pursuant to Chapter I Part 1 Number 1.1.3 of the Clearing Conditions, whom ECAG has granted access to this rebate scheme. Basic Clearing Members pursuant to Chapter I Part 1 Number 1.1.4 of the Clearing Conditions shall be exempted from this rebate scheme.

- (1) The rebates (as specified below) are exclusively based on the cumulated cleared notional in relation to OTC Interest Rate Derivative Transactions that have been booked on proprietary accounts of a Clearing Member and are applicable to the OTC Interest Rate Derivative Booking Fee calculated based on the Standard Pricing Model.

[...]

[...]

Chapter I of the Clearing Conditions of Eurex Clearing AG

General Provisions

As of 07.11.2016

Chapter I Part 1 Number 1.2.9 is being newly inserted.

Chapter I General Provisions

[...]

Part 1 General Clearing Provisions

[...]

1.2.9 Finality

- (1) Eurex Clearing AG operates based on these Clearing Conditions, the Clearing Agreements incorporating these Clearing Conditions as well as any further related agreements, regulations and other documents, a system within the meaning of Sections 1 paragraph 16 and 24b German Banking Act as well as Article 2 letter a of the Directive 98/26/EC of the European Parliament and of the Council of 19 May 1998 on the settlement finality in payment and securities settlement systems (**Settlement Finality Directive**). The system has been reported to the European Securities and Markets Authority by the German Bundesbank in accordance with § 1 paragraph 16 sentence 1 German Banking Act.
- (2) Payment orders and transfer orders within the meaning of Article 2 letter i of the Settlement Finality Directive from participants and indirect participants of the system operated by Eurex Clearing AG are entered into the system of Eurex Clearing AG and are irrevocable, as of the moment as of which
 - (a) with regard to Transactions that are not included in the Clearing by way of novation, an order or quote entered into the trading system of a market is matched with another order or quote in accordance with the rulebooks of such market or
 - (b) with regard to Transactions that are included in the Clearing by way of novation, a novation within the meaning of Number 1.2.2 takes effect in accordance with the conditions specified in this regard in the Special Clearing Conditions.
- (3) In deviation from paragraph (2), all other payment orders and transfer orders within the meaning of Article 2 letter i of the Settlement Finality Directive, as well as any changes to or cancellations of payment orders and transfer orders including those referred to in paragraph (2) (together referred to as "**Orders**") from participants and indirect participants of the system operated by Eurex Clearing AG are entered into

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the system of Eurex Clearing AG and are irrevocable, as of the moment as of which the respective Orders can pursuant to the underlying contractual rules no longer be deleted unilaterally and Eurex Clearing AG identifies or records the respective Orders in the technical systems of Eurex Clearing AG.

- (4) To the extent that paragraphs (2) and (3) contain no specific regulation, § 130 of the German Civil Code shall apply accordingly.

[...]

Chapter II of the Clearing Conditions of Eurex Clearing AG

Transactions Concluded at Eurex Deutschland and Eurex Zürich

(Eurex Exchanges)

As of 21.11.2016

AMENDMENTS ARE MARKED AS FOLLOWS:

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DELETIONS ARE CROSSED OUT

[...]

Part 4 Clearing of Off-Book Trades

[...]

4.1.3 Accounting

- (1) For Eurex Off-Book Trades in Flexible Options contracts and Flexible Futures contracts (**Flexible Contracts**), the regulations in Number 1.3.2 to Number 1.3.5 following applies with regard to their position accounting, ~~in deviation of the regulations in Number 1.3.2 to Number 1.3.5~~
- ~~— A designation regarding opening trade or closing trade is not available. Transactions may be open either on the purchase or on the sale side in the respective transaction accounts.~~
 - ~~— Adjustments in the relevant Customer Account which change the assignment of a Transaction from Customer Accounts to Own Accounts or from Own Accounts to Customer Accounts or the assignment to a specific Customer Account (trade transfer and/or position transfer) are only allowed in order to correctly list the transaction on the relevant Customer Account according to Number 1.3.2 Paragraph (7).~~
 - ~~— Concluded transactions may be separated into different transactions in the relevant Customer Account as well as in the relevant Own Account (trade separation).~~
- (2) Provided that the contract specifications of Flexible Contracts correspond to the specifications of the respective contracts available for trading at the Eurex Exchanges, Eurex Clearing AG will replace these Flexible Contracts in the Transaction Accounts through an automated process with the respective contracts available for trading at the Eurex Exchanges. ~~a Participant (Number 4.1.1) may apply with Eurex Clearing AG that, for these Flexible Contracts, the regulations pursuant to Paragraph (1) do not apply and that the accounting pursuant to Number 1.3.2 to 1.3.5 — as for contracts concluded at the Eurex Exchanges — shall be executed. Furthermore, applications pursuant to the foregoing paragraph require that the Participant(s) of respective identical transactions in Flexible Contracts give its/their consent to the applied accounting change. Insofar, the approval of all Participants is necessary. Provided that a participant of the identical transactions participates in the Clearing procedure via a Clearing Member, exclusively the decision of this Participant is relevant.~~

[...]

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1 Scope of Application

1.1 Eurex Trade Entry Services

Eurex Clearing AG provides in accordance with Number 1.2 the following services (each an "**Eurex Trade Entry Service**"), pursuant to these Conditions for the utilization of the Eurex Trade Entry Services in their respective valid version as set out below (the "**General Conditions for Participation**"):

- Exchange for Physicals (for Fixed Income and ~~Credit~~) Trade Service
- Exchange for Physicals (for Index/FX Futures) Trade Service
- Exchange for Swaps (for Fixed Income, ~~Credit~~ and Equity Index) Trade Service
- Block Trade Service
- Vola Trade Service

~~Flexible Options and Futures Service~~

1.2 Access to the Eurex Trade Entry Services

1.2.1 Companies admitted to trading on Eurex Deutschland and Eurex Zürich (together, the "**Eurex Exchanges**"), which participate either directly or indirectly in the clearing procedure for transactions concluded on the Eurex Exchanges and which have accepted the General Conditions for Participation (hereinafter referred to as "**Participants**") are authorised to use the Eurex Trade Entry Services and participate in the Clearing by Eurex Clearing AG of Off-Book Trades.

1.2.2 To facilitate the entry of Block Trades ~~via the service for multilateral transactions (hereinafter referred to as "**Multilateral Trade Registration Service**")~~, Eurex Clearing AG may permit the transmission of trade information for Off-Book Trades in a standardised form by a third party, which is not a Participant and which is approved by Eurex Clearing AG as information provider (each a "**Third Party Information Provider**"). A Third Party Information Provider is neither an agent of Eurex Clearing AG nor does it perform any obligations of Eurex Clearing AG. Eurex Clearing AG makes no

representation, whether expressed or implied, and shall not otherwise be held responsible for the complete and timely performance of any Third Party Information Provider's duties and obligations, if any, vis-à-vis the Participants and their clients, or the Third Party Information Provider's clients.

2 Subject Matter

The trades, which can be entered by the Participants via the Eurex Trade Entry Services are executed outside the trading platform of the Eurex Exchanges, but are subject to the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich as amended from time to time (hereinafter "**Eurex Contract Specifications**") and are executed in compliance with those Contract Specifications, including the immediate processing by the regulated market after execution and the clearing by Eurex Clearing AG (hereinafter referred to as "**Off-Book Trades**"). Therefore, the specifications of the contracts, which may be entered via the Eurex Trade Entry Services into the systems of the Eurex Exchanges and Eurex Clearing AG (hereinafter referred to as "**Eurex System**"), correspond to the Eurex Contract Specifications, unless otherwise provided for in these General Conditions for Participation. In particular and subject to the regulations below, the modalities corresponding to the Eurex Contract Specifications are listed in the following:

- Subject matter of contract
- Obligation for performance
- Term
- Last trading day, final settlement day, close of trading
- Price gradations
- Performance, cash settlement

2.1 Exchange for Physicals (for Financials) Trades

2.1.1 Within the Exchange for Physicals (for Financials) ("**EFP-Fin**") scope of transactions concluded off-book concerning the simultaneous purchase of an underlying as defined in Number 10 and the sale of futures contracts, or vice versa, the Trade Service provides Participants, for their own account or on behalf of a customer, with the possibility to enter, pursuant to the provisions set out below, the futures contracts into the "**Eurex System**" by means of a request to be sent to the respective Participant's interface, and to have them cleared. In the future, Eurex Clearing AG may include additional contracts in the EFP Trade Service, or may exclude previously included contracts.

2.1.2 An EFP Trade within the meaning of these General Conditions for Participation shall have occurred if a Participant, for its own account or on behalf of a customer, has agreed, off-book, with another Participant or with another customer, on the purchase/sale of futures

contracts and, simultaneously, on the sale/purchase of underlyings as defined in Number 10, provided that the specifications of such futures contracts are identical to the contract specifications set forth in the Eurex Contract Specifications, and provided that Eurex Clearing AG has admitted these futures contracts to the EFP Trade Service pursuant to Number 9.1 of these Conditions. Furthermore, the contract price of EFP Trades must fulfill the requirements set out in Number 5 of these General Conditions for Participation.

2.2 Exchange for Physicals (for Index Futures/FX Futures) Trades

2.2.1 The Exchange for Physicals (for Index Futures/FX Futures) Trade (“**EFPI**”) Service allows Participants – after off-book conclusion of cash transactions pursuant to Number 11 for their own account or on behalf of a customer concerning the purchase of an object of purchase as defined in Number 11 and the simultaneous sale of Index Futures Contracts/ FX Futures Contracts, or vice versa – to enter, pursuant to the provisions set out below, the futures contracts into the Eurex Clearing System by means of a request to be sent to the respective Participant's interface, and to have them cleared.

Basically, in this context the system allows for entry of the following constellations:

2.2.1.1 Classical EFPI Trades

- Two Participants conclude both the Off-Book cash transaction as well as the futures transaction with one another or
- Two Participants conclude the futures transaction with one another.

One Participant is an official Exchange Traded Fund (ETF) Marked Maker (“**Authorised Participant**”) who concludes the respective cash transaction with the ETF-issuer. The second Participant concludes the respective cash transaction with one or more (auction) third party/ies.

- The cash transactions concluded by the contractual parties of a futures transaction do not have to relate to an identical transaction object. However, each transaction has to satisfy the prerequisites as set forth in Number 11 below.

2.2.1.2 Trade at Index Close

- Two Participants conclude with one another a futures transaction pursuant to Number 11.1 on the basis of the next available official closing price of the underlying index plus basis (“**Guaranteed Price**”).

In the future, Eurex Clearing AG may include additional contracts in the EFPI Trade Service, or may exclude previously included contracts. A combination of two futures trades of the same product shall be admitted.

2.2.2 An EFPI Trade within the meaning of these General Conditions for Participation shall have occurred if a Participant, for its own account or on behalf of a customer, has agreed, Off-Book, with another Participant or with another customer, on the purchase/sale of

futures contracts and, simultaneously, on the sale/purchase of an object of purchase as defined in Number 11, provided that the specifications of such futures contracts are identical to the contract specifications set forth in the Eurex Contract Specifications and provided that Eurex Clearing AG has admitted these futures contracts to the EFPI Trade Service pursuant to Number 9.2 of these Conditions. Furthermore, the contract price of EFPI Trades must fulfil the requirements set out in Number 5 of these General Conditions for Participation. For the avoidance of doubt: Futures transactions relating to Trade at Index Close are EFPI Trades irrespective of the fact that merely one Participant can be involved in the related cash market transaction.

2.3 Exchange for Swaps (“EFS”)

2.3.1 The EFS Trade Service provides Participants with the possibility to enter, pursuant to the provisions set out below, futures contracts into the Eurex System concluded off-book for their own account or on behalf of a customer, which concern the simultaneous transaction of an interest rate swap or interest rate swaption or equity index swap as defined in Number 12 and the sale/purchase of futures contracts, by means of a request to be sent to the respective Participant's interface, and to have them cleared. In future, Eurex Clearing AG may include further contracts into the EFS Trade Service or may exclude any previously included contracts.

2.3.2 An “**EFS Trade**” within the meaning of these General Conditions for Participation exists, if a Participant, for its own account or on behalf of a customer, has agreed, Off-Book, with another Participant or with another customer to purchase/sell a futures contract and to conclude simultaneously an interest rate swap or interest rate swaption as defined in Number 12, provided that the specifications of such futures contract are identical to the contract specifications set forth in the Eurex Contract Specifications and provided that Eurex Clearing AG has admitted this futures contract to the EFS Trade Service pursuant to Number 9.3 of the present Conditions. Furthermore, the contract price of EFS trades must fulfill the requirements set out in Number 5 of these Conditions.

2.4 Block Trades

2.4.1 The Block Trade Service provides Participants, for their own account or on behalf of a customer, with the possibility to enter, pursuant to the provisions set out below, transactions concluded off-book via the following instruments into the Eurex System by means of a request to be sent to the respective Participant's interface, and to have them cleared:

- concerning fFutures and Ooptions Ccontracts as well as combined instruments pursuant to Number 2.2 of the Conditions for trading at Eurex Deutschland and Eurex Zürich (hereinafter referred to as “Eurex Trading Conditions”), including option strategies and option volatility strategies, and Combination Transactions Option-Share which are tradable on Eurex and which are admitted to the Block Trade Service pursuant to Number 9.4.1. (together referred to as “**Block Trades**”), into the Eurex System by means of a request to be sent to the respective Participant's interface, and

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~~to have them cleared.~~

- Flexible Futures and Options Contracts which are admitted to the Block Trade Service pursuant to Number 9.4.2 and where the characteristics of the contracts correspond to the relevant contract specifications of such products according to the Eurex Contracts Specifications and may only deviate from the Eurex Contract Specifications if the following requirements stated under this bullet point are met (Flexible Futures and Options Contracts). In deviation to the Eurex Contract Specifications, Flexible Futures and Options Contracts may have the following individual characteristics:

With regard to Flexible Futures and Options Contracts, the exercise price, expiration day, the form of exercise (European Style, American Style) and the type of fulfilment (cash settlement or physical delivery respectively assignment of the underlying) may – in deviation of the respective current Eurex Contract Specifications – be determined individually by each Participant.

With regard to Flexible Futures Contracts, the expiration day and the type of fulfilment (cash settlement or physical delivery) may – in deviation of the respective current Eurex Contract Specifications – be determined individually by each Participant.

The maximum term of Flexible Options and Futures Contracts is defined by the Eurex Contract Specifications.

The Contract Specifications being able to feature Flexible Options or Futures Contracts agreed upon Off-Book so that such contracts are included in the clearing by Eurex Clearing AG, are determined in Chapter II Part 4 of the Clearing Conditions of Eurex Clearing AG.

~~Combination Transactions Option Share within the meaning of Clause 1 consist of at least one options transaction concluded Off-Book whose contract specifications are identical to the specifications of a corresponding options contract admitted to trading on Eurex Deutschland and Eurex Zürich and one securities transaction relating to shares which serve as underlying for options contracts admitted to trading on Eurex Deutschland and Eurex Zürich.~~

~~In the future, Eurex Clearing AG may include additional standardised and flexible contracts as well as combinations thereof, option strategies and option volatility strategies and Combination Transactions Option Share in the Block Trade Service, or may exclude previously included standardised and flexible contracts or combinations thereof respectively, strategies or Combination Transactions Option Share. The list of option strategies and option volatility strategies that can be entered via the Block Trades Service is available on the internet website at www.eurexchange.com.~~

2.4.2

A "**Block Trade**" within the meaning of these Conditions shall have occurred if a Participant, for its own account or on behalf of customers, has agreed, Off-Book, with another Participant or one single or several customers, on the purchase/sale of one or more of the products determined in Number 9.4.1 or combinations of these products or the purchase/sale of Flexible Futures and Options Contracts stated in Number 9.4.2

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~~respectively, Combination Transactions Option Share set out in Number 9.4, and the number of derivatives contracts thereof is not less than the minimum number specified in Number 9.4.1 or Number 9.4.2 respectively.~~ Futures and options transactions of different customers may be combined into one Block Trade provided that the respective transaction of each of these customers does not fall short of the above-mentioned minimum number.

Furthermore, the specifications of the contracts of a Block Trade have to correspond to the contract specifications for the products pursuant to the Eurex Contract Specifications, and the contract price of the Block Trade must fulfill the requirements set out in Number 5 ~~of these General Conditions for Participation.~~ With regard to Flexible Options and Futures Contracts, Number 2.4.1 shall remain unaffected.

- 2.4.3 ~~With Block Trades for multilateral transactions may also be entered via the (Multilateral Trade Registration Service).~~ By using the Multilateral Trade Registration Service, a Participant or a Third Party Information Provider, acting on behalf of a Participant pursuant to Number 1.2.2, to include more than one Participant on the buy or sell side in the Block Trade, may enter Block Trades for itself or for one or more other Participants in the Eurex System; one or more Participants can be entered as counterparties to a trade.

~~A Third Party Information Provider may transmit trade information relating to Block Trades via the Multilateral Trade Registration Service for one or more Participants.~~ The inclusion of a corresponding Block Trade into the Clearing by Eurex Clearing AG must be confirmed by each Participant in accordance with Number 8.4.4.

Number 2.4.1 shall apply accordingly to the entry of Block Trades for multilateral transactions via the Multilateral Trade Registration Service. For each partial trade ~~entered via the Multilateral Trade Registration Service,~~ the conditions of Number 2.4.2 shall apply.

Eurex Clearing AG ~~may~~ can specify that all or only a part of the products admitted to the Block Trade Service pursuant to Number 9.4, are admitted to multilateral transactions can be entered via the Multilateral Trade Registration Service. A list of the products so specified from time to time is available on the internet website at www.eurexchange.com.

- 2.4.4 Eurex Clearing AG can specify on product level that only Block Trades below a minimum size defined by Eurex Clearing AG shall be published intraday. The concerned products and the respective valid “**minimum sizes**”, as amended from time to time, shall be announced in the course of the Eurex Participant communication on the internet website at www.eurexchange.com.

2.5 Vola Trades

- 2.5.1 After conclusion of an options transaction via Trade Entry Services ~~which exists in the Eurex System with a transaction number,~~ the Vola Trade Service provides Participants, for their own account or on behalf of customers, with the possibility to enter, pursuant to the provisions set out below, transactions-Block Trades ~~concluded off-book concerning futures contracts~~ pursuant to the combinations defined in Number 9.5, into the Eurex

System by means of a request to be sent to the respective Participant's interface, and to have them cleared. In future, Eurex Clearing AG may include additional contracts in the Vola Trade Service, as well as exclude previously included contracts.

- 2.5.2 A "**Vola Trade**" within the meaning of these Conditions shall have occurred if, in a first step, a Participant, for its own account or on behalf of a customer, has concluded an ~~on-exchange or~~ Off-Book options transaction with another Participant or another customer, and such transaction has been entered into the Eurex System, and if, simultaneously or in a second step, such parties have agreed on the Off-Book purchase/sale of the futures contract underlying the options transaction or of the futures contracts of the underlying instrument underlying the options contract pursuant to the combinations defined in Number 9.5, and the characteristics of such contracts correspond to the relevant contract specifications of the Eurex Contract Specifications. Furthermore, the contract price of Vola Trades must fulfil the requirements set out in Number 5 of these General Conditions for Participation.

~~2.6 Flexible Options and Futures Trades~~

- ~~2.6.1 The Flexible Options and Futures Service allows a Participant — for its own account or for the account of a customer — to enter and have cleared Off-Book transactions of Options or Futures Contracts tradable at the Eurex Exchanges which have been admitted as Flexible Options and Futures Service pursuant to Number 9.6; entry and clearing shall be carried out subject to the following provisions in the Eurex System. Eurex Clearing AG may include further contracts in the Flexible Options and Futures Service or exclude previously included contracts.~~

- ~~2.6.2 A „**Flexible Options or Futures Trade**“ within the meaning of these provisions exists if a Participant has — for its own account or for the account of a customer — agreed Off-Book with another Participant or another customer upon the sale/purchase of one of the contracts defined in Number 9.6, if the number of contracts does not fall short of the minimum number defined in Number 9.6 and the characteristics of the contracts correspond to the relevant contract specifications of such products according to the Eurex Contracts Specifications. In deviation thereof, Flexible Options and Futures trades may have the following individual characteristics:~~

~~With regard to Flexible Eurex Options trades agreed upon Off-Book, exercise price, expiration day, the form of exercise (European Style, American Style) and the type of fulfilment (cash settlement or physical delivery respectively assignment of the underlying) may — in deviation of the respective current Eurex Contract Specifications — be determined individually by each user.~~

~~With regard to Flexible Eurex Futures contracts agreed upon Off-Book, expiration date and type of fulfilment (cash settlement, or delivery assignment of the underlying respectively) may — in deviation of the respective current Eurex Contract Specifications — be determined individually.~~

~~The maximum term of Flexible Options and Futures Contracts is defined by the Eurex~~

~~Contract Specifications.~~

~~The Contract Specifications being able to feature Flexible Eurex Options or Futures Trades agreed upon Off Book so that such trades are included in the clearing by Eurex Clearing AG, are determined in Chapter II Paragraph 4 (“**Clearing of futures and options transactions concluded Off-Book**”) of the Clearing Conditions of Eurex Clearing AG in the respective current version. Furthermore, Eurex Clearing AG determines which of the above mentioned Flexible Contract Specifications for Flexible Options or Futures Contracts are concluded off-book are available and may be used within the Eurex Trade Entry Services.~~

- ~~2.6.3 With regard to Flexible Eurex Options and Futures trades concluded Off-Book which shall be included in the clearing of Eurex Clearing AG, the contract price of the respective trade shall fulfil the requirements pursuant to Number 5 of these General Conditions for Participation.~~

3 Clearing of Off-Book Trades

- 3.1 Provided that the prerequisites of these General Conditions for Participation have been fulfilled Participants may, to the extent that they or their customers have agreed on one of the transactions defined in Number 2 of these General Conditions and the Clearing Conditions for Eurex Clearing AG, utilize the Eurex Trade Entry Services of Eurex Clearing AG for the processing, collateralisation and settlement (“**Clearing**”) of the futures or options contracts ~~or the Combination Transactions Option Share~~ contained in such Off-Book Trades respectively. Eurex Clearing AG may agree with the Participant upon the netting and/or the accumulation of the Off-Book Trades provided that the requirements for netting and/or accumulation according to the Clearing Conditions for Eurex Clearing AG have been fulfilled.
- 3.2 With the entry of an Off-Book Trade into the Eurex System using one of the Eurex Trade Entry Services defined above, the provisions of the Clearing Conditions for Eurex Clearing AG (hereinafter “**Eurex Clearing Conditions**”) in their then valid version concerning the conclusion of transactions shall apply to the contractual relationships between Eurex Clearing AG and the Participants in an Off-Book Trade, or their ~~Clearing Members~~ institutions, as the case may be. Consequently, in the case of each Off-Book Trade, Eurex Clearing AG shall be the contractual counterparty of the relevant Participants or their ~~Clearing Members~~ institutions, as the case may be.
- 3.3 Furthermore, the Eurex Clearing Conditions in their then valid version shall apply accordingly to the clearing of any futures and options contracts ~~as well as to the clearing of Combination Transactions Option Share~~ entered using one of the Eurex Trade Entry Services.
- 3.4 Each Off-Book Trade has to be entered into the Eurex System by the Participant initiating the Off-Book Trade within 15 minutes (trade entry period) after its conclusion, unless Eurex Clearing AG announces special trade entry periods on its websites

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(www.eurexclearing.com) and via electronic circular. The trade entry period starts after a) the Eurex System is available and b) all trade details to be entered are available. A period of up to 15 minutes (period of ratification) is available starting with the entry of an Off-Book Trade into the Eurex System by the Participant initiating the transaction or by the Third Party Information Provider, as the case may be, and ending with the acceptance of such Off-Book Trade by the Participant accepting the transaction. Furthermore, upon request of Eurex Clearing AG, Participants are obliged to provide evidence that an Off-Book Trade had been entered into the Eurex System within the prescribed timelines set out in this Number 3.4. Evidence shall be provided via fax or e-mail on the same day of the request.

- 3.5 In case a Participant itself is not authorised as Clearing Member of Eurex Clearing AG to clear Off-Book Trades, its Clearing Member may – in order to guarantee the clearing of its Off-Book Trades pursuant to Chapter I Part 1 Number 10 and 11 of the Clearing Conditions of Eurex Clearing AG - agree with this Participant upon other obligations of the Participant (“**Conditions**”). Provided that Clearing Members have agreed with a Participant upon such Conditions for conduction of the clearing of Off-Book trades, the Clearing Member herewith declares that, in case of non-fulfilment or delayed fulfilment of such Conditions, it is no longer willing to conduct the clearing of Off-Book Trades of the concerned Participant.

Unless expressly stated otherwise in these General Conditions for Participation, Chapter I Part 1 Number 10 and 11 of the Eurex Clearing Conditions of Eurex Clearing AG in their current version shall furthermore apply with regard to the agreement on conditions and the consequences of non-fulfilment of such conditions.

- 3.5.1 Clearing Members may agree with a Participant upon examination of the Off-Book Trades to be included in the clearing with regard to fulfilment of a pre-trade limit (“**Limitation of Off-Book Trades**”). For this purpose, the Clearing Member may, in the system of Eurex Clearing AG (“**Eurex System**”), define a maximum number of contracts per Off-Book Trade with regard to specific derivatives contracts (“**Maximum Wholesale Quantity**”).

If the examination carried out by the Eurex system shows that an entered Off-Book Trade would violate such a limit, the ~~respective~~ Clearing Member, as a result, is not willing to conduct the clearing of the respective Off-Book Trade. The authorisation to have the clearing of this Off-Book Trade conducted by Eurex Clearing AG shall immediately be suspended.

The Eurex system shall automatically stop the transfer of the respective Off-Book Trade so that the trade is not included in the clearing.

~~Clause 3 to 5 shall apply accordingly to securities transactions, which have been entered into the Eurex system by means of the Block Trade Service, in connection with a Combination Transactions Option Share if the options transaction comprised by the Combination Transactions Option Share at the same time would violate the pre-trade limit set for such options transactions.~~

3.5.2 In addition, Participants are, upon request of the Clearing Members commissioned by them, obliged to agree upon other existing obligations of the Participant vis-à-vis the Clearing Member ("**Other Conditions**") in order to secure the clearing procedure.

In case other obligations agreed upon with the Clearing Member are not fulfilled or not fulfilled in time by a Participant, the respective Clearing Member may, by a corresponding entry in the Eurex system ("**Stop Button**") declare vis-à-vis Eurex Clearing AG that it is no longer willing to conduct the clearing of Off-Book trades of the concerned Participant. As a result, the authorisation for this Participant to use the Eurex Trade Entry Services shall immediately be suspended to the extent in which this would lead to a non-fulfilment with the agreed Conditions.

In case of a system entry via Stop-Button by a Clearing Member, the Eurex system shall automatically prevent the concerned Participant from entering further Off-Book Trades into the Eurex system for clearing purposes. At the same time, the Eurex system guarantees that the concerned Participant may neither modify nor release Off-Book Trades already entered into the Eurex system. Furthermore, the Off-Book Trades already entered into the Eurex system by this Participant may not be released by its counterparty. From the point of entering the Stop-Button, Eurex Clearing AG as well as the respective Clearing Member does no longer conduct the clearing of Off-Book Trades of the concerned Participant; Number 3.2 of these General Conditions for Participation ceases to apply. Orders already existing in the Eurex System shall be deleted by the respective Participant.

3.6 Off-Book Trades entered into the Eurex System may be transferred by means of the give-up service to another Participant which has acknowledged these Conditions, to the extent that the transfer of the transactions was notified to the other Participant and this Participant has confirmed their acceptance. For utilization of the give-up service, the regulations in Number 4.5 Paragraph 7 of the Eurex Trading Conditions ~~Conditions for trading at Eurex Deutschland and Eurex Zürich~~ shall apply accordingly. ~~Clause 1 and 2 shall not apply to securities transactions entered into the Eurex system in connection with a Combination Transaction Option Share.~~

3.7 As an alternative to the direct entry of Off-Book Trades into the Eurex System, Eurex Clearing AG may conduct the entry of Off-Book Trades of the Participants in case of emergency or a technical failure. If the Participant selects this alternative, the Participant shall submit the Off-Book Trades to be entered into the clearing system to Eurex Clearing AG via telephone. The conditions with regard to the timing of trade entry and acceptance, as outlined in Number 3.4, apply.

A Participant shall register with Eurex Clearing AG all persons authorised to pass Off-Book Trades to Eurex Clearing AG by above-mentioned procedure.

3.8 If Off-Book Trades do not correspond to the specifications and requirements defined in these General Conditions for Participation and the Clearing Conditions, or if Participants do not comply with the general conditions for utilization pursuant to Number 6 of these

General Conditions for Participation, Eurex Clearing AG can refuse to clear such Off-Book Trades. Off-Book Trades in Interest Rate Swap Futures Contracts, which, contrary to Number 6.3, are entered on the last trading day after expiry of the Off-Book Period of Use, will not be included in the clearing and will not come into existence towards Eurex Clearing AG. For technical reasons, the system of Eurex Clearing AG does not create a trade confirmation with respect to those trades, which are not included in the clearing. Participants must not rely on such trade confirmations, which confirm the conclusion of a trade on the last trading day after expiry of the Off-Book Period of Use. Provided that the Conditions agreed upon by a Participant with its Clearing Member pursuant to Number 3.5 are not fulfilled, Eurex Clearing AG does not conduct the clearing of Off-Book Trades of this Participant.

4 Evidence of the Underlying in Case of Utilization of the EFP, EFPI Trade Service and the EFS Trade Service

4.1 Participants using the EFP or EFPI Trade Service or the EFS Trade Service are obliged to provide evidence to Eurex Clearing AG that, for futures contracts cleared on their behalf, there is an opposite basis transaction in an underlying determined pursuant to Numbers 10 to 12. Such obligation to provide evidence does not exist with regard to Trade at Index Close.

The Participant has to implement appropriate arrangements to secure that the party performing the opposite basis transaction is able to comply with this obligation to provide evidence.

Participants using the EFPI Trade Facility for a Trade at Index Close are obliged to provide evidence to Eurex Clearing AG that the prerequisites for a Trade at Index Close with regard to the futures transaction have been fulfilled.

4.2 Concerning the EFP Trade Service, the EFPI Trade Service and the EFS Trade Service, Participants shall be deemed to have fulfilled their obligation to provide evidence pursuant to 4.1 above with regard to the opposite basis transaction, if upon request of Eurex Clearing AG they provide a confirmation of the conclusion of an opposing transaction on an underlying security as specified in Number 10-12. From this confirmation (e.g. a snapshot from the front office- or back office system) the relation between the opposing transaction on the respective underlying security and the corresponding futures trade must be apparent.

With regard to futures transactions relating to a Trade at Index Close, the Participant is in compliance with its obligation to provide evidence pursuant to Number 4.1 with regard to the prerequisites for a Trade at Index Close if, upon request by Eurex Clearing AG, it submits a confirmation of having concluded the relevant Trade at Index Close transaction on which the futures transaction is based. Such confirmation (e.g. a snapshot from a front office or back office system) must include the Guaranteed Price and the relation to the relevant official closing price of the underlying index.

The relevant evidence is to be provided on request of Eurex Clearing AG immediately, however at the latest until the end of the day on which Eurex Clearing AG requests this evidence.

- 4.3 Should a Participant not fulfil its obligation of providing evidence according to Number 4.1 and 4.2, Eurex Clearing AG can cancel the respective Off-Book Trade. The cancellation will be effected according to Number 13.3 Paragraph 1. The costs for the cancellation will be invoiced to the Participants according to Number 13.4.
- 4.4 If a transaction in futures contracts is transferred to another Participant pursuant to Number 3.6 of these General Conditions for Participation, the obligation to provide evidence of the cash transaction shall also be transferred to the other Participant.

5 Contract Price of Off-Book Trades

- 5.1 The contract price of Off-Book Trades entered into the Eurex System using one of the Eurex Trade Entry Services must lie within an interval determined by Eurex Clearing AG pursuant to Number 5.2 to 5.5 and relates to the contract prices determined on the Eurex exchanges. If such interval cannot be determined pursuant to Number 5.2 to 5.5, Eurex Clearing AG shall determine it at its own discretion.
- 5.2 For Futures Contracts, the intervals within the meaning of Number 5.1 are generally determined as follows:
- 5.2.1 The upper 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 Number 2.1.2 (2) a – e) of the Clearing Conditions plus an amount of 20 per cent of the margin parameter (available on the internet website www.eurexclearing.com) respectively defined for this contract by Eurex Clearing AG. If the daily high of the futures contract determined for the respective futures contracts on the Eurex Exchanges on this trading day, at which the contract was actually traded, or the synthetic daily high of the futures contract exceeds the value pursuant to Clause 1, 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 1 and 2 shall respectively be increased by
- 5 % in case of futures contracts on shares with the group IDs BR01, CA01, CA02, US01 und US02 assigned in Annex B of the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich, Commodity Index Futures Contracts, Property Index Futures Contracts, Precious Metal-, Futures Contracts and FX Futures Contracts,
 - 4,5 % in case of futures contracts on the Dividends of Shares and on Index Dividend Futures Contracts,
 - 2 % in case of MSCI Index Futures Contracts and Daily Futures Contracts on TAIEX

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Futures and TA-25 Index Futures Contracts,

- in case of GMEX IRS Constant Maturity Futures Contracts:

Product	Value increased by
<u>GE02 - GE03</u> GE02	<u>1.00 %</u> 0.80%
<u>GE04 - GE10</u> GE03	<u>1.50 %</u> 1.00%
<u>GE11 - GE13</u> GE04	<u>2.00 %</u> 1.15%
<u>GE14</u> GE05	<u>2.50 %</u> 1.25%
<u>GE15 - GE18</u> GE06	<u>3.00 %</u> 1.25%
<u>GE19 - GE22</u> GE07	<u>3.50 %</u> 1.25%
<u>GE23 - GE25</u> GE08	<u>4.00 %</u> 1.40%
<u>GE26 - GE30</u> GE09	<u>4.50 %</u> 1.15%
GE10	1.20%
GE11	1.65%
GE12	1.80%
GE13	2.00%
GE14	2.30%
GE15	2.55%
GE16	2.70%
GE17	2.80%
GE18	2.85%
GE19	2.95%
GE20	3.15%
GE21	3.10%
GE22	3.30%
GE23	3.55%

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GE24	3.75%
GE25	3.90%
GE26	4.10%
GE27	4.20%
GE28	4.40%
GE29	4.55%
GE30	4.70%

and

- 0,2 % in case of other futures contracts.

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 Number 2.1.2 (2) a) – e) of the Eurex Clearing Conditions minus an amount of 20 per cent of the margin parameter respectively defined for this contract by Eurex Clearing AG (available on the internet website www.eurexclearing.com). If the daily low of the futures contract determined for the respective futures contracts on the Eurex Exchanges on this trading day, at which the contract was actually traded, or the synthetic daily low of the futures contract underlies the value pursuant to Clause 4, 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 4 and 5 shall respectively be diminished by

- 5 % in case of futures contracts on shares with the group IDs BR01, CA01, CA02, US01 und US02 assigned in Annex B of the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich, Commodity Index Futures Contracts, Property Index Futures Contracts, Precious Metal-Futures Contracts and FX Futures Contracts,
- 4,5 % in case of futures contracts on the Dividends of Shares and on Index Dividend Futures Contracts,
- 2 % in case of MSCI Index Futures Contracts and Daily Futures Contracts on TAIEX Futures and TA-25 Index Futures Contracts,
- in case of GMEX IRS Constant Maturity Futures Contracts:

Product	Value diminished by
GE02 – GE03	<u>1.00%</u> 0.80%

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GE04 – GE103	1.500%
GE11 – GE1304	2.004.15%
GE1405	2.504.25%
GE15 – GE1806	3.004.25%
GE0719 – GE22	3.504.25%
GE0823 – GE25	4.004.40%
GE0926 – GE30	4.504.15%
GE10	1.20%
GE11	1.65%
GE12	1.80%
GE13	2.00%
GE14	2.30%
GE15	2.55%
GE16	2.70%
GE17	2.80%
GE18	2.85%
GE19	2.95%
GE20	3.15%
GE21	3.10%
GE22	3.30%
GE23	3.55%
GE24	3.75%
GE25	3.90%
GE26	4.10%
GE27	4.20%

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GE28	4.40%
GE29	4.55%
GE30	4.70%

and

- 0,2 % in case of other futures contracts.

The synthetic daily high shall be determined by Eurex Clearing AG as the result of the actually traded daily high in all expiration months and the price margins between the daily settlement prices of the different expiration months of the respective futures contract. The synthetic daily low shall be determined by Eurex Clearing AG as the result of the actually traded daily low in all expiration months and the price margins between the daily settlement prices of the different expiration months of the respective futures contract.

- 5.2.2 In deviation to Number 5.2.1, the interval for Futures contracts on short-, mid- and long-term debt securities of the Federal Republic of Germany and of the Swiss Confederation respectively, results from the daily high and daily low of the respective Futures contract. When calculating the interval, the following premiums and reductions shall be added or respectively deducted:

CONF-Futures	+/- 0.25
Euro-Bobl-Futures	+/- 0.05
Euro-Bund-Futures	+/- 0.08
Euro-Buxl-Futures	+/- 0.30
Euro-Schatz-Futures	+/- 0.02

- 5.3 For options contracts, theoretical maximum and minimum values for the option price of a Block Trade are determined during the trading day on the basis of the daily high and daily low values of the respective underlying instrument, as recorded up to the time of entry of the Block Trade, and the respective implied volatilities established within the options market of the Eurex Exchanges. The interval thus determined is extended on all trading days except the expiration days by 50 per cent of the maximum Quote Spread permissible for the respective product. On expiration days, the interval will be extended by the entire permissible maximum quote spread, resulting in the range of permissible option prices for Block Trades. If options strategies and options volatility strategies are entered, the sum of daily high and daily low values contained in the options strategy shall apply to the determination of the strategy daily high and daily low values.

- 5.3.1 For Daily Futures Contracts on TAIEX Options, theoretical maximum and minimum values for the option price of a Block Trade are determined during the trading day on the

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basis of the daily high and daily low values of the Daily Futures Contracts on TAIEX Futures, as recorded up to the time of entry of the Block Trade, and the respective implied volatilities established within the options market of the Eurex Exchanges. The interval thus determined is extended by 50 per cent of the maximum Quote Spread permissible on all trading days except on the day before expiration of the TAIEX Options at TAIFEX. On the trading day before expiration of the TAIEX Options at TAIFEX, the interval will be extended by the entire permissible maximum quote spread, resulting in the range of permissible prices for Block Trades. If any trading strategies in Daily Futures Contracts on TAIEX Options are entered, the sum of the individual daily high and daily low values contained in the trading strategy shall be used for the determination of the strategy daily high and strategy daily low values.

- 5.4 ~~For combined instruments, maximum and minimum entry values shall be derived accordingly from the entry intervals of the respective leg instruments. The options price of options contracts being part of a Combination Transaction Option Share within the meaning of Number 2.4.1 shall, pursuant to Number 5.3, lie between the daily high and daily low values determined for the respective options contracts on the Eurex Exchanges on this trading day. Furthermore, the price of the securities transaction comprised by such Combination Transaction Option Share shall be within the interval from the daily high and daily low prices of all exchange transactions which refer to the respective security. The interval thus determined is extended on all trading days except the expiration days by 50 per cent of the maximum Quote Spread permissible for the respective options contract. On the expiration days, the interval will be extended by the whole valid maximum quote spread of the respective options contract.~~
- 5.5 For Daily Futures Contracts on KOSPI 200 Options Contracts of the Korean Exchange (KRX) („**Eurex KOSPI Daily Futures Contracts**“), the intervals are generally defined within the meaning of Number 5.1 as follows:
- 5.5.1 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 on the Eurex Exchanges. 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 on the Eurex Exchanges, 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.

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- 5.5.2 If trading strategies for Eurex KOSPI Daily Futures Contracts are entered into the Eurex System via the Eurex Trade-Entry Services, the interval of the prices permissible for such trading strategies shall be determined pursuant to Number 5.3 Clause 5.
- 5.6 With regard to Index Dividend Futures Contracts, the contract price of an Off-Book Trade entered into the Eurex System using one of the Eurex Trade Entry Services may be outside of the admitted entry interval as determined by Eurex Clearing AG pursuant to Number 5.1 and 5.2 to the extent the following prerequisites are fulfilled. Eurex Clearing AG publishes the admissible Index Dividend Futures Contracts via circular.
- 5.6.1 An Off-Book Trade is only accepted for entry in the Eurex Trade Entry Services if sufficient collateral has previously been deposited with Eurex Clearing AG.
- 5.6.2 Participants with an Off-Book Trade entered pursuant to Number 5.6 have to provide evidence to Eurex Clearing AG that the cleared Index Dividend Futures Contract is directly linked to an Off-Book Index Dividend Option or Index Dividend Swaption trade, which upon exercise results in the physical delivery of an Index Dividend Futures Contract.
- Participants shall be deemed to have fulfilled their obligation to provide evidence, if, upon request of Eurex Clearing AG, they provide a trade confirmation for the Off-Book Index Dividend Option or Index Dividend Swaption trade directly linked to the Dividend Index Futures contract. This confirmation in the form of a transaction ticket (e.g. a snapshot of the front-office or back-office system of the buyer of the futures contract) shall contain at least:
- Options or Swaptions due date
 - Options or Swaptions premium
 - Options or Swaptions strike price
 - Underlying Index-Dividend-Futures contract (reference futures contract)
 - Number of contracts of the reference futures contract to be delivered
 - Counterparties to the Options transaction or the Swaptions transaction
 - Block Trade Reference Number of the Eurex System
- 5.7 With regard to EFPI Futures Trades relating to a Trade at Index Close pursuant to Number 2.2.1.2, the contract price must consist in the next available official closing price of the underlying index plus basis. The basis must be a fixed number and the pricing of the transaction must be clear and beyond any doubt.
- 5.8 If a transaction in futures contracts is transferred to another Participant pursuant to Number 3.6 ~~of these General Conditions for Participation~~, the obligation to provide evidence of the Off-Book transaction shall also be transferred to the other Participant.

6 General Conditions of Utilization

- 6.1 The utilization of at least one of the Eurex Trade Entry Services requires that Participants have accepted, in writing, the General Conditions for Participation. In the case of Participants not admitted to clearing pursuant to the Clearing Conditions of Eurex Clearing AG (the "**Clearing Conditions**"), such Participants must provide a declaration of their clearing member by which such clearing member guarantees to Eurex Clearing AG the fulfilment of transactions entered into the Eurex System using the corresponding Eurex Trade Entry Services, pursuant to the Clearing Conditions, and to undertake any and all obligations for the collateralization of transactions resulting therefrom.
- 6.2 Eurex Clearing AG may exclude Participants from the utilization of one or more Eurex Trade Entry Services if such Participants have not complied with their obligations pursuant to these General Conditions for Participation or if the prerequisites for participation have not been fulfilled initially, or have subsequently ceased to exist. In this case, such Participants shall have no claims towards the refund of costs, charges or any other damages.
- 6.3 Participants are permitted to utilize the Eurex Trade Entry Services at Eurex Clearing AG for futures and options contracts which are admitted to the Eurex Trade Entry Services at the times pursuant to Annex A of these General Conditions for Participation (Off-Book Period of Use). Participants are obliged to comply with the position limits by applying Number 4.7 of the Exchange Rules for Eurex Deutschland and Eurex Zürich. Participants shall be notified by Eurex Clearing AG in due time of any exceptions to the provisions in Clause 1.
- 6.4 Participants must be available by telephone or fax at any time during the Off-Book Period of Use. The Off-Book Period of Use in the respective Eurex Trade Entry Services shall correspond to the underlying products.
- 6.5 Eurex Clearing AG is entitled to demand from all national and international Participants, at any time, information and evidence as far as necessary for the examination of the obligations Participants are subject to according to these General Conditions for Participation. Furthermore, all Participants are obliged to grant the right to Eurex Clearing AG or its representatives to enter their premises in order to verify, at any time, the compliance with the provisions of such General Conditions for Participation. Eurex Clearing AG may, at the expense of the relevant Participant, retain an auditor (*Wirtschaftsprüfer*) or other expert advisers for the purposes of further investigation of compliance.
- 6.6 The entry of trades on behalf of customers in the Eurex Trade Entry Services named in Number 1 shall also be permitted in form of an automated transfer of the customer's trades to the Eurex System if such procedure has previously been announced to Eurex Clearing AG in writing. The announcement of the Participant shall contain details of the codes used for access to the Eurex Trade Entry Services. Such codes shall exclusively be used for the automated transfer of Off-Book Trades.

Furthermore, Participants shall add to the data of the automatically transferred information regarding customer's trades for purposes of verifying the beneficial owner.

By entering into corresponding agreements with its customers, the Participant shall guarantee compliance with these General Conditions for Participation and the fulfilment of all obligations resulting therefrom.

In case the Participant or its customer does not comply with above-mentioned provisions, Eurex Clearing AG may with immediate effect exclude such Participant from using a code for automatic transfer of Off-Book Trades for a certain or an indefinite period of time.

7 Technical Features

- 7.1 The entry of EFP-Fin, EFPI, EFS, Block, ~~and Vola~~~~Flexible Options or Flexible Futures~~ Trades into the Eurex System is carried out ~~by the buyer of the futures or options contracts or the Combination Transaction Option Share~~ in the context of the EFP-Fin, EFPI, EFS, Block Trade, ~~Flexible Options and Flexible Futures~~ Entry Service pursuant to Number 1.1 either by the buyer or the seller of the Trade and, with regard to Block Trades, also by Third Party Information Providers on behalf of the respective Participant ("**Initiator**"). ~~The counterparty must confirm the entries of the Initiator. The seller of the futures or options contracts or the Combination Transaction Option Share must confirm the buyer's entry.~~
- 7.2 Where ~~the Block Trades for multilateral transactions have been entered via the Multilateral Trade Registration Service~~ or where trade information in relation to a Block Trade has been transmitted by a Third Party Information Provider ~~via the Multilateral Trade Registration Service~~, the respective entry of the Block Trade or the trade information relating to the Block Trade, as the case may be, shall be confirmed by all Participants that are a party to the relevant Block Trade.
- 7.3 ~~The entry of Vola Trades into the Eurex System in the context of the Vola Trade Entry Service is carried out by the buyer or seller of the Vola Trade (the "**Initiator**"). The counterparty must confirm the entries of the Initiator.~~
- 7.34 Off-Book Trades may be entered onto Principal, Agent and M-position Accounts.

8 Mandatory Data Entries

8.1 EFP-Fin Trade Service (Off-Book EFP-Fin Trade Entry window)

- 8.1.1 When entering a Basis Trade into the Eurex System using the EFP-Fin Trade Entry Service, the initiator ~~buyer~~ of the Eurex Futures transaction creating a position in Eurex Clearing must enter the following data:

Futures versus Cash

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- ISIN, nominal value, ~~cash transactions, coupon, coupon frequency~~ as well as settlement and due date of the debt security traded; Coupon when debt security is not known to the system should the security already exist in the Eurex System, merely ISIN, nominal value, cash transactions as well as settlement date need to be entered while the other fields are automatically completed by the Eurex System.
- the future contract traded (Instrument, delivery month and year)
- the contract price
- the number of contracts
- ~~— the Eurex exchange system user identification code of the trader of the buyer~~
- the open/close indicator
- the position account
- the hedging method and
- ~~— the settlement institution~~
- the user identification code of the counterparty for the system of the Eurex exchange~~the seller's Participant ID code for the Eurex exchange system~~

Futures versus Futures

Data of the Future to be reported, i.e. Future does not create position in Eurex Clearing:

- ISIN = Name of the Future to be reported
- Nominal value = number of Futures contracts
- Cash price = price of the Future (in case of several expiration months: average price)
- Coupon = 0%
- Coupon frequency = 1
- Expiration date = expiration date of Future, in case of Short Term Interest Rate Futures, expiration date of the Futures contract with longest term

Data of the Future creating a position in Eurex Clearing:

- the traded Futures contract (instrument, expiration month and expiration year)
- the contract price
- the number of contracts

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- ~~— the user ID of the buyer's trader for the system of the Eurex Exchanges~~
- the open-/close code
- the positions account
- the hedging security method and
- ~~— the settlement institution and~~
- the user identification code of the counterparty for the system of the Eurex exchanges~~the user ID of the seller for the system of the Eurex Exchanges~~

Depending on the chosen hedging method, the number of Futures contracts creating a position must be in a defined proportion to the nominal value of the debt security or to the number of the Futures contracts to be reported respectively. The relation between the futures and the debt securities is defined according to the chosen Nominal, Duration, or Price Factor hedging method. The relation between futures shall be determined by means of the duration method (or the basis point value method respectively).

8.1.2 After the initiator~~buyer~~ of Futures contracts creating a position has entered data into the Eurex System using the EFP-Fin Trade Entry Service, pursuant to Number 8.1.1, the counterparty~~seller~~ of futures contracts must enter the following data in order to confirm such EFP Trade:

- the transaction reference number;
- the Eurex exchange system user identification code of the counterparty~~seller~~'s trader
- the open/close indicator; and
- the position account.

8.2 EFPI Trade Service (Off-Book EFPI Trade Entry ~~window~~)

8.2.1 When entering an EFPI futures contract into the Eurex System by means of the EFPI Trade Service, the initiator~~buyer~~ of the index contracts must, when purchasing stock index and volatility index futures contracts, enter:

- the future contract traded (Instrument, expiration month and expiration year)
- the contract price;
- the number of contracts;
- the reference number of the share basket or the Share of Exchange-Traded Funds;
- the market value of the share basket or the Share of Exchange-Traded Funds;
- ~~— the contractual value of the futures position;~~

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~~— the Eurex exchange system user identification code of the buyer's trader;~~

- the open/close indicator;
- the position account and

~~— the settlement institution and~~

- the user identification code of the counterparty for the system of the Eurex exchange~~the seller's Participant ID code for the Eurex exchange system.~~

and, when purchasing FX Futures Contracts, enter:

- the traded futures contract (instrument, expiration month and year);
- the contract price;
- the number of contracts;

~~— the Eurex exchange system user identification code of the buyer's trader;~~

- the open/close indicator;
- the position account;

~~— the settlement institution;~~

- the Eurex exchange system user identification code of the counterparty's trader;~~the seller's Participant ID code for the Eurex exchange system;~~
- the nominal value of the opposite FX transaction and
- the reference number (identification number) of the opposite FX transaction.

~~and, w~~When trading~~When trading~~ purchasing Stock Index Futures Contracts in relation to a Trade at Index Close, the following information has to be entered:~~in the entry field „RefID“ of the input mask, enter:~~

- in the entry field “RefID” of the input mask an indication that it is a futures trade in relation to a Trade at Index Close (“TAIC”) and,
- for co-related transactions in the case of a transaction being split into several futures trades in the same product, also the reference number (TranNo) of the Trade at Index Close transaction first being entered~~co-related transactions in the case of a transaction being split into several futures trades in the same product~~

~~—~~ aAnd in the entry field „Text3“ of the input mask, enter:

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- the basis agreed upon in relation to the Guaranteed Price.

For volatility index futures versus volatility index futures pursuant to Number 11.23 the following data must be provided for the Non-Eurex Future to be reported, i.e. Future does not create position in Eurex Clearing:

- ISIN = Name of the Future to be reported
- Nominal value = Number of Futures contracts
- Cash price = price of the Future contract
- Expiration date = expiration date of volatility index Futures contract

8.2.2 After the initiator has entered data into the Eurex System using the EFPI-Trade Entry Service, pursuant to Number 8.2.1, the counterparty must enter the following data in order to confirm such EFPI Trade:

- the transaction reference number of the EFPI Trade;
- the Eurex exchange system user identification code of the counterparty's trader;
- the open/close indicator and
- the position account.

8.2.3 For FX Futures Contracts versus FX Spot, Non-Eurex FX Futures, FX Forwards, NDFs pursuant to Number 11.3, Participants are obliged to authorize Eurex Clearing AG in accordance with Number 4.2 to gain knowledge of the following data in respect of transactions which were not carried out at Eurex and which do not create a position in Eurex Clearing:

- designation
- nominal value and, if applicable, number of contracts
- price (exchange rate)
- trade date
- start date
- end date

For FX Futures versus FX Swap, Cross Currency (Basis) Swap, FX Swaptions pursuant to number 11.3, Participants are obliged to authorize Eurex Clearing AG in accordance with Number 4.2 to gain knowledge of the following data in respect of the transaction which was not carried out at Eurex and which does not create a position in Eurex Clearing:

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- designation
- currency pair underlying the opposite FX transaction
- nominal value
- trade date
- start date
- end date
- FX Spot Rate and FX Forward Rate (only for FX Swaps)
- ~~—— coupon payment dates~~

In addition, the following information must be verifiable for Cross Currency (Basis) Swaps:

- initial exchange of nominal amounts: (yes, no)
- final exchange of nominal amounts: (yes, no)
- coupon party (paying, receiving), type of payment (fixed rate, floating rate, with or without spread), object of payment (e.g. LIBOR, EURIBOR), frequency, accrual method (day count convention), business center (calendar), business day convention (e.g. modified following, adjusted)
- coupon counterparty (paying, receiving), type of payment (fixed rate, floating rate, with or without spread), object of payment (e.g. LIBOR, EURIBOR), frequency, accrual method (day count convention), business center (calendar), business day convention (e.g. modified following adjusted)

and, in addition, the following information must be verifiable for FX Swaptions:

- expiry day.

~~8.2.2 After the buyer has entered data into the Eurex System using the EFPI Trade Entry Service, pursuant to Number 8.2.1, the seller of futures contracts must enter the following data in order to confirm such EFPI Trade:~~

- ~~—— the transaction reference number of the EFPI Trade;~~
- ~~—— the Eurex exchange system user identification code of the seller's trader;~~
- ~~—— the settlement institution;~~
- ~~—— the open/close indicator; and~~
- ~~—— the position account.~~

8.3 EFS Trade Service (Off-Book EFS Trade Entry ~~window~~)

8.3.1 When entering an EFS futures contract into the Eurex System by means of the EFS Trade Service, the initiator~~buyer~~ of the EFS futures contracts must enter the following data:

EFS for Fixed Income:

For Interest and Swaps: nominal value, interest rate, interest payment intervals and the start and end date of the swap transaction.

For interest rate swaptions: nominal value, interest rate = options premium, expiration date of the option and the total term of the underlying swap transaction.

EFS for Equity Index:

For equity index swaps, nominal value, rate of return, intervals of rate of return, payments-, settlement-, start- and end date of equity index swap transaction; and

For the respective Futures Contract:

- the futures contract traded (instrument, expiration month and expiration year)
- the contract price;
- the number of contracts;
- ~~— the Eurex system user identification code of the buyer's trader~~
- the open/close indicator
- the position account
- the user identification code of the counterparty~~seller~~ for the system of the Eurex exchanges.

The number of traded futures contracts must be in a defined proportion to the nominal value of the interest rate swap and interest rate swaption or credit default swap transaction. The relation between the futures contract and the swap or swaption respectively is defined according to the Duration method. The number of contracts of the traded index futures contracts shall be in a specific ratio to the market value of the share basket which is reflected by the equity index swap. Such basket shall deviate from the contract value of the futures position by 20 per cent at maximum.

8.3.2 After the initiator~~buyer~~ has entered data into the Eurex System by means of the EFS Trade Service pursuant to Number 8.3.1, the counterparty~~seller~~ of the EFS futures ~~contracts~~ must confirm the EFS Trade by entering the following data:

- the transaction reference numbers

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- ~~the user identification code of the counterparty's trader for the system of the Eurex exchange~~
the Eurex system user identification code of the seller's trader
- the open/close indicator
- the position account.

8.4 Block Trade Service (Off-Book Block Trade Entry ~~window~~)

8.4.1 When entering a Block Trade into the Eurex System, using the Block Trade Service, the initiator~~buyer~~ must enter the following data:

- the future contract traded (instrument, delivery month and year) or the option contract traded (instrument, expiration month and expiration year, strike or exercise price, C/P-flag and version number) as well as the combined instrument
- the contract price;
- the number of contracts;
- ~~the Eurex system user identification code of the trader of the buyer;~~
- the open/close indicator;
- the position account; and
- the user identification code of the counterparty for the system of the Eurex exchange
~~the Eurex exchange system Participant ID code of the seller.~~

The number of contracts of the futures or options contracts traded may not be below the minimum number of contracts to be traded, as defined in Number 9.2 of these General Conditions. As far as contracts are entered using the service for options strategies or options volatility strategies and if such contracts are admitted to the Block Trade Service, the above-mentioned provision shall apply respectively.

8.4.2 After the initiator~~buyer~~ has entered data into the Eurex System using the Block Trade Service, pursuant to Number 8.4.1, the counterparty~~seller~~ of a Block Trade must enter the following data in order to confirm such Block Trade:

- the transaction reference numbers;
- the user identification code of the counterparty's trader for the system of the Eurex exchange
~~the Eurex exchange system user identification code of the trader of the seller;~~
- the open/close indicator; and
- the position account.

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8.4.3 When entering a Flexible Options or Futures Contract into the Eurex System, the Initiator of a Block Trade for Flexible Options or Futures Contracts must enter the following data:

- the transaction reference number of the underlying Block Trade
- the number of options contracts
- details of the traded Flexible Options/Futures contract (instrument, expiration month and expiration year) as well as contract price, exercise price (in case of options) and number of contracts,
- exercise form of Flexible Option (European or American style),
- type of settlement of the Flexible Options/Futures transaction (cash settlement or physical delivery)
- buy/sell flag,
- position account and
- the user identification code of the counterparty for the system of the Eurex exchanges.

8.4.4 After the initiator has entered data into the Eurex System using the Block Trade Entry Service, pursuant to Number 8.4.3, the counterparty of the Block Trade for Flexible Options or Futures Contracts must enter the following data in order to confirm such trade:

- the transaction reference number
- the user identification code of the counterparty's trader for the system of the Eurex exchanges
- the open/close code and
- the position account.

~~8.4.3 Provided Combination Transactions Option Share within the meaning of Number 2.4.1—consisting of at least one off book options transaction and one off book securities transaction—are entered into the Eurex System by means of the Block Trade Service, the following information shall, in addition to the data listed in Number 8.4.1 and 8.4.2, be entered into the clearing system:~~

~~By the buyer:~~

- ~~— number of traded underlyings relating to a combination (strategy),~~
- ~~— price of the traded underlying and~~
- ~~— number of combinations to be traded.~~

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~~The number of underlyings comprised by a Combination Transaction Option Share may exceed the number of delta equivalent underlyings, with regard to the number of options contracts underlying the respective Combination Transaction Option Share.~~

8.4.54 When entering Block Trades into the Eurex System for multilateral transactions~~via the Multilateral Trade Entry Service~~, the Participant shall enter the following information:

- the Futures contract traded (instrument, expiration month and expiration year) or options contract (instrument, expiration month and expiration year, strike or exercise price, C/P flag, version number) respectively
- contract price
- the user identification codes of the counterparties for the system of the Eurex exchange~~the Eurex exchange system Participant ID code for the counterpart and the trader subgroup~~
- buy/sell code for the respective buyer(s) or seller(s)
- number of contracts traded by each Participant; the total number of the contracts purchased shall correspond to the total number of contracts sold

Where the entry of Block Trades is facilitated by a Third Party Information Provider, such trade information shall be transmitted by the relevant Third Party Information Provider. Block Trades for multilateral transaction which have been entered by a Participant or transmitted by a Third Party Information Provider ~~via the Multilateral Trade Registration Service~~, shall be confirmed by all Participants taking part in the Block Trades via the Block Trade Service. For this confirmation, the information pursuant to Number 8.4.2 shall be entered by each of the respective buyer(s) and seller(s).

Eurex Clearing AG includes an Off-Book Trade into Clearing only after all Participants that are a party to the relevant Off-Book Trade have confirmed the accuracy of the trade information in relation to such Off-Book Trade to Eurex Clearing AG. The Off-Book Trade will be included into Clearing with the trade information so confirmed. Eurex Clearing AG is neither able nor obliged to verify whether the trade information transmitted by a Third Party Information Provider properly reflects the terms of the original Off-Book Trade entered into by the relevant parties.

8.5 Vola Trade Service (Off-Book Vola Trade Entry ~~window~~)

8.5.1 When entering a Vola Trade into the Eurex System of Eurex Clearing AG, using the Vola Trade Service, the Initiator must enter the following data:

- the transaction number of the underlying options trade
- number of the option contracts used for~~of~~ the Vola trade (not exceeding the maximum number of options contracts of the underlying options transaction)

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- details of the future contract traded (instrument, delivery month and year) as well as the number of contracts and the contract price;
- the Eurex exchange system user identification code of the trader of the Initiator;
- the buy/sell flag;
- the open/close indicator;
- the position account number; and
- the user identification code of the counterparty for the system of the Eurex exchange~~the Eurex exchange system Participant ID code of the counterparty.~~

In due consideration of the number of options contracts underlying the Vola Trade, a corresponding number of futures contracts required to achieve a delta neutral position will be determined, which must be within the interval being composed of the daily high prices of the respective option delta, as recorded up to the time of entry of the Vola Trade, expanded by a given percentage and the daily low prices of the respective option delta diminished by the same percentage. The percentage regarding potential deviation from the contract number of the traded futures contracts is 50% for Volatility Futures, 15% for currency futures and 10% for other futures supporting Vola Trades.

~~The number of futures contracts traded may not deviate by more than 10per cent from the number of futures contracts required to achieve a delta neutral position in relation to the number of options contracts entered in the Vola trade, as calculated by the system.~~

8.5.2 After the Initiator's data entry into the Eurex System using the Vola Trade Service pursuant to Number 8.3.1 above, the counterparty to the Vola Trade must enter the following data in order to confirm such Vola Trade:

- the transaction reference number;
- the user identification code of the counterparty's trader for the system of the Eurex exchange~~the Eurex exchange system user identification code of the trader of the counterparty;~~
- the open/close indicator; and
- the position account number.

~~**8.6 Flexible Options and Futures Service (Off-Book Flexible Contracts Entry Window)**~~

~~8.6.1 When entering a Flexible Options or Futures Trade into the Eurex Clearing System by means of the Flexible Options and Futures Service, the initiator of a Flexible Options and Futures trade must enter the following data:~~

- ~~— transaction number of the underlying options/futures transaction,~~

- ~~— number of options contracts of the Flexible Options/Futures trade,~~
- ~~— details of the traded Flexible Options/Futures contract (instrument, expiration month and expiration year) as well as contract price, exercise price (in case of options) and number of contracts,~~
- ~~— exercise form of Flexible Option (European or American style),~~
- ~~— type of settlement of the Flexible Options/Futures transaction (cash settlement or physical delivery)~~
- ~~— user ID of initiator's agent for the system of the Eurex exchanges,~~
- ~~— buy/sell flag,~~
- ~~— position account and~~
- ~~— user ID of counterparty for the system of the Eurex exchanges.~~

~~8.6.2 — After the initiator has entered data pursuant to Number 8.6.1 into the system of Eurex Clearing AG by means of the Flexible Options/Futures Trade Service, the counterparty of the Flexible Options/Futures Trade is obliged to enter the following data in order to confirm the Flexible Options Trade:~~

- ~~— transaction number,~~
- ~~— user ID of the counterparty's trader for the system of the Eurex exchanges,~~
- ~~— open/close code and~~
- ~~— position account.~~

9 Admitted Products, ~~Combinations and Combination Transactions~~ Option-Share

9.1 EFP-Fin Trade Service

Eurex Clearing AG has admitted the following products to the EFP-Fin Trade Service:

- Futures Contracts on an Interest Rate Swap denominated in Euro with a term of 2 years ("**FSWS Future**")
- Futures Contracts on an Interest Rate Swap denominated in Euro with a term of 5 years ("**FSWM Future**")
- Futures Contracts on an Interest Rate Swap denominated in Euro with a term of 10 years ("**FSWL Future**")
- Futures Contracts on an Interest Rate Swap denominated in Euro with a term of 30

years ("**FSWX Future**")

- Futures Contracts on the Interest Rate for Three-Month Cash Deposits in Euro ("**FEU3-Future**")
- Futures Contracts on the Average of Effective Interest Rates for Overnight Deposits in the Inter-bank Euro Market, EONIA calculated during the term of a period of time determined by the Eurex Exchanges ("**FE01-Future**")
- Futures Contracts on the EUR Secured Funding Future on the average of all interest rates regarding the STOXX GC Pooling EUR Deferred Funding Rate calculated during the term of a period of time determined by the Eurex Exchanges ("**FLIC-Future**")
- Futures Contracts on a Notional Extra Long-Term Debt Security of the Federal Republic of Germany ("**FGBX Futures**")
- Futures Contracts on a Notional Long-Term Debt Security of the Federal Republic of Germany ("**FGBL Futures**")
- Futures Contracts on a Notional Medium-Term Debt Security of the Federal Republic of Germany ("**FGBM Futures**")
- Futures Contracts on a Notional Short-Term Debt Security of the Federal Republic of Germany ("**FGBS Futures**")
- Futures Contracts on a Notional Long-Term Debt Security of the Republic of France ("**FOAT Futures**")
- Futures Contracts on a Notional Mid-Term Debt Security of the Republic of France ("**FOAM Futures**")
- Futures Contracts on a Notional Long-Term Debt Security of the Republic of Italy ("**FBTP Futures**")
- Futures Contracts on a Notional Mid-Term Debt Security of the Republic of Italy ("**FBTM Futures**")
- Futures Contracts on a Notional Short-Term Debt Security of the Republic of Italy ("**FBTS Futures**")
- Futures Contracts on a Notional Long-Term Debt Security of the Kingdom of Spain ("**FBON Futures**")
- Futures Contracts on a Notional Long-Term Debt Security of the Swiss Confederation ("**CONF Futures**")

9.2 EFPI Trade Service

Eurex Clearing AG has admitted the following products to the EFPI Trade Service:

- Futures-Contracts on the ATX[®] Index (FATX)
- Futures-Contracts on the ATX[®] five Index (FATF)
- Futures-Contracts on the CECE[®] EUR Index (FCEC)
- Futures Contracts on the DAX[®] (FDAX)
- Futures Contracts on the DivDAX[®] (FDIV)
- Futures Contracts on the MDAX[®] Index (F2MX)
- Mini-Futures Contracts on the DAX[®] Index (FDXM)
- Futures Contracts on the TecDAX[®] (FTDX)
- Futures Contracts on the Dow Jones Global Titans 50SM Index (EUR) (FGTI)
- Futures Contracts on the Dow Jones Global Titans 50SM Index (USD) (FT50)
- Futures Contracts on the Dow Jones Sector Titans Indices
- Futures Contracts on the EURO STOXX 50[®] ex Financials Index (FEXF)
- Futures Contracts on the EURO STOXX 50[®] Index (FESX)
- Futures Contracts on the EURO STOXX 50[®] Index (FESQ)
- Futures Contracts on the EURO STOXX[®] Index (FXXE)
- Futures Contracts on the EURO STOXX[®] Large Index (FLCE)
- Futures Contracts on the EURO STOXX[®] Mid Index (FMCE)
- Futures Contracts on the EURO STOXX[®] Small Index (FSCE)
- Futures Contracts on the EURO STOXX[®] Sector Indices
- Futures Contracts on the EURO STOXX[®] Select Dividend 30 Index (FEDV)
- Futures Contracts on the STOXX[®] Global Select Dividend 100 Index (FGDV)
- Futures Contracts on the MSCI Indices
- Futures Contracts on the OMXH25-Index (FFOX)
- Futures-Contracts on the RDX[®] EUR Index (FRDE)

- Futures Contracts on the RDX[®] USD Index (FRDX)
- Futures Contracts on the SENSEX (FSEN)
- Futures Contracts on the SLI Swiss Leader Index[®] (FSLI)
- Futures Contracts on the SMI[®] Index (FSMI)
- Futures Contracts on the SMIM[®] Index (FSMM)
- Futures Contracts on the STOXX[®] Europe 50 Index (FSTX)
- Futures Contracts on the STOXX[®] Europe 600 Index (FXXP)
- Futures Contracts on the STOXX[®] Europe 600 Sector Indices
- Futures Contracts on the STOXX[®] Europe Large 200 Index (FLCP)
- Futures Contracts on the STOXX[®] Europe Mid 200 Index (FMCP)
- Futures Contracts on the STOXX[®] Europe Small 200 Index (FSCP)
- Futures Contracts on the TA-25 Index (FT25)
- Futures Contracts on the VSTOXX[®]
- FX Futures Contracts

9.3 EFS Trade Service

Eurex Clearing AG has admitted the following products to the EFS Trade Service:

- Futures-Contracts on the ATX[®] Index (FATX)
- Futures-Contracts on the ATX[®] five Index (FATF)
- Futures-Contracts on the CECE[®] EUR Index (FCEE)
- Futures Contracts on the DAX[®] (FDAX)
- Futures Contracts on the DivDax[®] (FDIV)
- Futures Contracts on the MDAX[®] (F2MX)
- Mini-Futures Contracts on the DAX[®] Index (FDXM)
- Futures Contracts on the TecDAX[®] (FTDX)
- Futures Contracts on the Dow Jones Global Titans 50SM Index (FGTI)
- Futures Contracts on the Dow Jones Global Titans 50SM Index (USD) (FT50)

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- Futures Contracts on the Dow Jones Sector Titans Indices
- Futures Contracts on the EURO STOXX 50[®] ex Financials Index (FEXF)
- Futures Contracts on the EURO STOXX 50[®] Index (FESX)
- Futures Contracts on the EURO STOXX 50[®] Index (FESQ)
- Futures Contracts on the EURO STOXX[®] Index (FXXE)
- Futures Contracts on the EURO STOXX[®] Large Index (FLCE)
- Futures Contracts on the EURO STOXX[®] Mid Index (FMCE)
- Futures Contracts on the EURO STOXX[®] Small Index (FSCE)
- Futures Contracts on the EURO STOXX[®] Sector Indices
- Futures Contracts on the EURO STOXX[®] Select Dividend 30 Index (FEDV)
- Futures Contracts on the STOXX[®] Global Select Dividend 100 Index (FGDV)
- Futures Contracts on the MSCI Indices
- Futures Contracts on the OMXH25-Index (FFOX)
- Futures-Contracts on the RDX[®] EUR Index (FRDE)
- Futures Contracts on the RDX[®] USD Index (FRDX)
- Futures Contracts on the SENSEX (FSEN)
- Futures Contracts on the SLI Swiss Leader Index[®] (FSLI)
- Futures Contracts on the SMI[®] (FSMI)
- Futures Contracts on the SMIM[®] (FSMM)
- Futures Contracts on the STOXX[®] Europe 50 Index (FSTX)
- Futures Contracts on the STOXX[®] Europe 600 Index (FXXP)
- Futures Contracts on the STOXX[®] Europe 600 Sector Indices
- Futures Contracts on the STOXX[®] Europe Large 200 Index (FLCP)
- Futures Contracts on the STOXX[®] Europe Mid 200 Index (FMCP)
- Futures Contracts on the STOXX[®] Europe Small 200 Index (FSCP)
- Futures Contracts on the TA-25 Index (FT25)

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- Futures Contracts on the Interest Rate for Three-Month Cash Deposits in Euro (“**FEU3-Future**“)
- Futures Contracts on the Average of Effective Interest Rates for Overnight Deposits in the Inter-bank Euro Market, EONIA calculated during the term of a period of time determined by the Eurex Exchanges (“**FE01-Future**“)
- Futures Contracts on the EUR Secured Funding Future on the average of all interest rates regarding the STOXX GC Pooling EUR Deferred Funding Rate calculated during the term of a period of time determined by the Eurex Exchanges (“**FLIC-Future**“)
- Futures Contracts on a Notional Extra Long-Term Debt Security of the Federal Republic of Germany (“**FGBX Futures**“)
- Futures Contracts on a Notional Long-Term Debt Security of the Federal Republic of Germany (“**FGBL Futures**“)
- Futures Contracts on a Notional Medium-Term Debt Security of the Federal Republic of Germany (“**FGBM Futures**“)
- Futures Contracts on a Notional Short-Term Debt Security of the Federal Republic of Germany (“**FGBS Futures**“)
- Futures Contracts on a Notional Long-Term Debt Security of the Republic of France (“**FOAT Futures**“)
- Futures Contracts on a Notional Mid-Term Debt Security of the Republic of France (“**FOAM Futures**“)
- Futures Contracts on a Notional Long-Term Debt Security of the Republic of Italy (“**FBTP Futures**“)
- Futures Contracts on a Notional Mid-Term Debt Security of the Republic of Italy (“**FBTM Futures**“)
- Futures Contracts on a Notional Short-Term Debt Security of the Republic of Italy (“**FBTS Futures**“)
- Futures Contracts on a Notional Long-Term Debt Security of the Kingdom of Spain (“**FBN Futures**“)
- Futures Contracts on a Notional Long-Term Debt Security of the Swiss Confederation (“**CONF Futures**“)
- Futures Contracts on the VSTOXX[®]
- Futures Contracts on an Interest Rate Swap denominated in Euro with a term of 2 years (“**FSWS Future**“)

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- Futures Contracts on an Interest Rate Swap denominated in Euro with a term of 5 years (“**FSWM Future**”)
- Futures Contracts on an Interest Rate Swap denominated in Euro with a term of 10 years (“**FSWL Future**”)
- Futures Contracts on an Interest Rate Swap denominated in Euro with a term of 30 years (“**FSWX Future**”)

9.4 Block Trade Service

Eurex Clearing AG has admitted to the Block Trade Service the following products pursuant to Number 9.4.1 and Combinations Transactions Option Share as well as Flexible Futures and Options Contracts pursuant to Number 9.4.2.

~~Such admission does also apply to possible combinations within the meaning of Number 2.2 of the Eurex Trading Conditions is independent from the respective transactions being entered into the Eurex System within the scope of an options strategy, an options volatility strategy or as a Combination Transaction Option Share, consisting of Off-Book options transactions and Off-Book securities transactions.~~

9.4.1 Admitted Products:

Product	Minimum number of tradable contracts
Options Contracts on Stock Indices (Aktienindexoptionen)	
Options Contracts on the ATX® Index (OATX)	100
Options Contracts on the ATX® five Index (OATF)	100
Options Contracts on the CECE® USD Index (OCEE)	1
Options Contracts on the DAX® (ODAX)	500
Options Contracts on the DivDAX® (ODIV)	100
Options Contracts on the MDAX® (O2MX)	50
Options Contracts on the Tec DAX® (OTDX)	100
Options Contracts on the Dow Jones Global Titans 50SM (EUR) (OGTI)	1

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Product	Minimum number of tradable contracts
Options Contracts on the EURO STOXX 50® Index (OESX)	1,000
Options Contracts on the EURO STOXX 50® ex Financials Index (OEXF)	250
Options Contracts on the EURO STOXX® Sector indices	100
Options Contracts on the EURO STOXX® Index (OXXE)	100
Options Contracts on the EURO STOXX® Large Index (OLCE)	100
Options Contracts on the EURO STOXX® Mid Index (OMCE)	100
Options Contracts on the EURO STOXX® Select Dividend 30 Index (OEDV)	100
Options Contracts on the STOXX® Global Select Dividend 100 Index (OGDV)	100
Options Contracts on the MSCI AC Asia Pacific ex Japan Index (OMAS)	50
Options Contracts on the MSCI Emerging Markets Asia Index (OMEA)	50
Options Contracts on the MSCI Emerging Markets (NTR, EUR) (OMEN)	1
Options Contracts on the MSCI Emerging Markets Index (NTR, USD) (OMEM)	50
Options Contracts on the MSCI Emerging Markets (Price, USD) (OMEF)	1
Options Contracts on the MSCI Emerging Markets EMEA Index (OMEE)	50
Options Contracts on the MSCI Emerging Markets Latin America Index (OMEL)	20

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Product	Minimum number of tradable contracts
Options Contracts on the MSCI Europe Index (NTR, EUR) (OMEU)	250
Options Contracts on the MSCI Europe Index (Price, EUR) (OMEP)	1
Options Contracts on the MSCI Europe Growth Index (OMEG)	1
Options Contracts on the MSCI Europe Value Index (OMEV)	1
Options Contracts on the MSCI Russia (Price, USD) Index (OMRU)	1
Options Contracts on the MSCI World Index (NTR, EUR) (OMWN)	1
Options Contracts on the MSCI World Index (NTR, USD) (OMWO)	100
Options Contracts on the MSCI World Index (Price, USD) (OMWP)	1
Options Contracts on the OMXH25 Index (OFOX)	100
Options Contracts on the RDX® EUR Index (ORDE)	100
Options Contracts on the RDX® USD Index (ORDX)	100
Options Contracts on the SENSEX (OSEN)	1
Options Contracts on the SLI Swiss Leader Index® (OSLI)	250
Options Contracts on the SMI® (OSMI)	500
Options Contracts on the SMIM® (OSMM)	250
Options Contracts on the STOXX® Europe 50 Index (OSTX)	250

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Product	Minimum number of tradable contracts
Options Contracts on the STOXX® Europe Large 200 Index (OLCP)	100
Options Contracts on the STOXX® Europe Mid 200 Index (OMCP)	100
Options Contracts on the STOXX® Europe Small 200 Index (OSCP)	100
Options Contracts on the STOXX® Europe 600 (OXXP)	100
Options Contracts on the STOXX® Europe 600 Index (O600)	250
Options Contracts on the STOXX® Europe 600 Sector Indices	100
Options Contracts on Stocks	
Options Contracts on Stocks with group ID AT11 assigned pursuant to Annex B of the Eurex Contract Specifications (OSTK)	250
Options Contracts on Stocks with group ID AT12, BE12, DE12, ES12, FI12, FR12, IT12, NL12, RU 12, SE12 assigned pursuant to Annex B of the Eurex Contract Specifications (OSTK)	1
Options Contracts on Stocks with group ID BE11, BE 13 assigned pursuant to Annex B of the Eurex Contract Specifications (OSTK)	250
Options Contracts on Stocks with group ID CH11, CH12, CH13, CH14 assigned pursuant to Annex B of the Eurex Contract Specifications (OSTK)	250
Options Contracts on Stocks with group ID DE11, DE13, DE14 assigned pursuant to Annex B of the Eurex Contract Specifications (OSTK)	250

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Product	Minimum number of tradable contracts
Options Contracts on Stocks with group ID ES11, ES13 assigned pursuant to Annex B of the Eurex Contract Specifications (OSTK)	250
Options Contracts on Stocks with group ID FI11, FI13, FI14 assigned pursuant to Annex B of the Eurex Contract Specifications (OSTK)	250
Options Contracts on Stocks with group ID FR11, FR13, FR14 assigned pursuant to Annex B of the Eurex Contract Specifications (OSTK)	250
Options Contracts on Stocks with group ID GB11 assigned pursuant to Annex B of the Eurex Contract Specifications (OSTK)	100
Options Contracts on Stocks with group ID IE11 assigned pursuant to Annex B of the Eurex Contract Specifications (OSTK)	250
Options Contracts on Stocks with group ID IT11, IT13 assigned pursuant to Annex B of the Eurex Contract Specifications (OSTK)	250
Options Contracts on Stocks with group ID NL11, NL13, NL 14 assigned pursuant to Annex B of the Eurex Contract Specifications (OSTK)	250
Options Contracts on Stocks with group ID RU11 assigned pursuant to Annex B of the Eurex Contract Specifications (OSTK)	250
Options Contracts on Stocks with group ID SE11 assigned pursuant to Annex B of the Eurex Contract Specifications (OSTK)	250
Options Contracts on Stocks with group ID US11 assigned pursuant to Annex B of the Eurex Contract Specifications (OSTK)	250
Options Contracts on Stocks of Corporations listed on TecDAX (OSTK)	250
GMEX IRS Constant Maturity Futures Contracts	

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Product	Minimum number of tradable contracts
Constant Maturity Futures Contracts on swap rates with tenors of 2-30 years (GE02-GE30)	1
Options on Exchange Traded Funds (ETF-Options)	
Options Contracts on the Exchange Traded Funds: iShares SMI® (XMT)	1,000
Options Contracts on the Exchange Traded Funds: iShares DAX® (DE)(EXS1)	2,500
Options Contracts on the Exchange Traded Funds: iShares EURO STOXX 50® (EUN2)	5,000
Options Contracts on Exchange Traded Funds: Source ETFs, db x-trackers ETFs, Lyxor ETFs	100
Options Contracts on Stock Index Dividend Futures	
Options Contracts on the EURO STOXX 50® Index Dividend (OEXD)	1
Options Contracts on Fixed Income Futures	
Options Contracts on Euro BOBL Futures (OGBM)	200
Options Contracts on Euro BUND Futures (OGBL, OGB1, OGB2, OGB3, OGB4 und OGB5))	100
Options Contracts on Euro SCHATZ Futures (OGBS)	300
Options Contracts on Money Market Futures	
One-Year, Two-Year, Three-Year and Four-Year Mid-Curve Options Contracts on the Three-Month EURIBOR-Futures (OEM1, OEM2, EEM3, OEM4)	50
Options Contracts on a Euro-OAT Future (OOAT)	50

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Product	Minimum number of tradable contracts
Options Contracts on a Three-Months EURIBOR Future (OEU3)	50
Options Contracts on Commodities	
Options Contracts on the Bloomberg Commodity Index (OCCO)	1
ETC Options	1
Xetra-Gold® Options (OXGL)	100
Gold Options Contracts (OGFX)	1
Silver Options Contracts (OSFX)	1
Volatility Index Options	
Options Contracts of the VSTOXX® (OVS)	500
Currency Derivatives	
Sterling - Swiss Franc Options (OCPF)	500
Sterling - US Dollar Options (OCPU)	500
Euro - Sterling Options (OCEP)	500
Euro - Swiss Franc Options (OCEF)	500
Euro - US Dollar Options (OCEU)	1,000
US Dollar - Swiss Franc Options (OCUF)	500
Stock Futures	

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Product	Minimum number of tradable contracts
Futures Contracts on Stocks, provided they are listed in Annex A of the Eurex Contract Specifications (FSTK)	1
Stock Dividend Futures	
Futures Contracts on single Stock Dividend Futures	1
Stock Index Dividend Futures (Aktienindex-Dividenden-Futures)	
Futures Contracts on Dividends of the DAX® Kursindex (Price Index) (FDXD)	1
Futures Contracts on Dividends of the DivDAX® Index (FDVD)	1
Futures Contracts on Dividends of the EURO STOXX 50® Index Dividends (FEXD)	1
Futures Contracts on Dividends of the EURO STOXX® Select Dividend 30 Index (FD3D)	1
Futures Contracts on Dividends of the EURO STOXX® Sector Indices	1
Futures Contracts on Dividends of the STOXX® Europe 600 Sector Indices	1
Futures Contracts on Dividends of the SMI® Index	1
Stock Index Futures	
Futures Contracts on the ATX® Index (OATX)	100
Futures Contracts on the ATX® five Index (OATF)	100
Futures Contracts on the CECE® USD Index (OCEE)	1
Futures Contracts on the DAX® (FDAX)	250

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Product	Minimum number of tradable contracts
Futures Contracts on the DivDAX® (FDIV)	100
Futures Contracts on the MDAX® (F2MX)	50
Mini-Futures Contracts on the DAX® Index (FDXM)	500
Futures Contracts on the TecDAX® (FTDX)	100
Futures Contracts on the Dow Jones Global Titans 50SM Index (EUR) (FGTI)	1
Futures Contracts on the Dow Jones Global Titans 50 SM Index (USD) (FT50)	1
Futures Contracts on the Dow Jones Sector Titans indices	1
Futures Contracts on the EURO STOXX 50® Index (FESX)	1,000
Futures Contracts on the EURO STOXX 50® Index (FESQ)	1,000
Futures Contracts on the EURO STOXX® Index (FXXE)	100
Futures Contracts on the EURO STOXX® Large Index (FLCE)	100
Futures Contracts on the EURO STOXX® Mid Index (FMCE)	100
Futures Contracts on the EURO STOXX® Small Index (FSCE)	100
Futures Contracts on the EURO STOXX® Sector Indices	250
Futures Contracts on the EURO STOXX® Select Dividend 30 Index (FEDV)	100
Futures Contracts on the STOXX® Global Select Dividend 100 Index (FGDV)	100

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Product	Minimum number of tradable contracts
Futures Contracts on the MSCI AC Asia Pacific Index (FMAP)	1
Futures Contracts on the MSCI AC Asia Pacific ex Japan Index (FMAS)	50
Futures-Contracts on the MSCI ACWI Index (FMAC)	1
Futures Contracts on the MSCI ACWI ex USA Index (FMXU)	1
Futures-Contracts on the MSCI Australia Index (FMAU)	1
Futures Contracts on the MSCI Chile Index (FMCL)	1
Futures Contracts on the MSCI China Free Index (FMCN)	1
Futures Contracts on the MSCI Colombia Index (FMCO)	1
Futures Contracts on the MSCI Czech Republic Index (FMCZ)	1
Futures Contracts on the MSCI Egypt Index (FMEY)	1
Futures Contracts on the MSCI Emerging Markets Asia Index (FMEA)	50
Futures Contracts on the MSCI Emerging Markets Index (NTR, EUR) (FMEN)	1
Futures Contracts on the MSCI Emerging Markets Index (NTR, USD) (FMEM)	50
Futures Contracts on the MSCI Emerging Markets Index (Price, USD) (FMEF)	1
Futures Contracts on the MSCI Emerging Markets EMEA Index (FMEE)	50

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Product	Minimum number of tradable contracts
Futures Contracts on the MSCI Emerging Markets Latin America Index (FMEL)	20
Futures Contracts on the MSCI EMU Index (FMMU)	1
Futures Contracts on the MSCI Europe Index (NTR, EUR) (FMEU)	250
Futures Contracts on the MSCI Europe Index (Price, EUR) (FMEP)	1
Futures Contracts on the MSCI Europe Index (NTR, USD) (FMED)	1
Futures Contracts on the MSCI Europe Growth Index (FMEG)	1
Futures Contracts on the MSCI Europe Value Index (FMEV)	1
Futures Contracts on the MSCI Europe ex Switzerland Index (FMXS)	1
Futures Contracts on the MSCI Frontier Markets Index (FMFM)	1
Futures-Contracts on the MSCI Greece Index (FMGR)	1
Futures-Contracts on the MSCI Hong Kong Index (FMHK)	1
Futures Contracts on the MSCI Hungary Index (FMHU)	1
Futures Contracts on the MSCI India Index (FMIN)	1
Futures-Kontrakte on the MSCI Indonesia Index (FMID)	1
Futures Contracts on the MSCI Japan (NTR, USD) Index (FMJP)	50

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Product	Minimum number of tradable contracts
Futures Contracts on the MSCI Japan (GTR, USD) Index (FMJG)	1
Futures-Contracts on the MSCI Kokusai Index (GTR, USD) (FMKG)	1
Futures-Kontrakte on the MSCI Kokusai Index (NTR, USD) (FMKN)	1
Futures Contracts on the MSCI Malaysia Index (FMMY)	1
Futures Contracts on the MSCI Mexico Index (FMMX)	1
Futures Contracts on the MSCI Morocco Index (FMMA)	1
Futures-Contracts on the MSCI New Zealand Index (FMNZ)	1
Futures Contracts on the MSCI Pacific (NTR, USD) Index (FMPA)	1
Futures Contracts on the MSCI Pacific (GTR, USD) Index (FMPP)	1
Futures-Contracts on the MSCI Pacific ex Japan Index (FMPP)	1
Futures Contracts on the MSCI Peru Index (FMPE)	1
Futures Contracts on the MSCI Philippines Index (FMPPH)	1
Futures Contracts on the MSCI Poland Index (FMPL)	1
Futures-Contracts on the MSCI Qatar Index (FMQA)	1
Futures Contracts on the MSCI Russia Index (Net Total Return) (FMRS)	1

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Product	Minimum number of tradable contracts
Futures Contracts on the MSCI Russia Index (Price) (FMRU)	1
Futures Contracts on the MSCI South Africa Index (FMZA)	1
Futures Contracts on the MSCI Thailand Index (FMTH)	1
Futures-Contracts on the MSCI United Arab Emirates Index (FMUA)	1
Futures-Contracts on the MSCI United Kingdom Index (FMUK)	1
Futures-Contracts on the MSCI USA Index (FMUS)	1
Futures Contracts on the MSCI USA Equal Weighted Index (FMUE)	1
Futures Contracts on the MSCI USA Momentum Index (FMUM)	1
Futures Contracts on the MSCI USA Quality Index (FMUQ)	1
Futures Contracts on the MSCI USA Value Weighted Index (FMUV)	1
Futures Contracts on the MSCI World Index (NTR, EUR) (FMWN)	1
Futures Contracts on the MSCI World Index (NTR, USD) (FMWO)	100
Futures Contracts on the MSCI World Index (Price, USD) (FMWP)	1
Futures-Contracts on the MSCI World Midcap Index (FMWM)	1
Futures Contracts on the OMXH25 Index (FFOX)	100

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Product	Minimum number of tradable contracts
Futures Contracts on the RDX® EUR Index (ORDE)	1
Futures Contracts on the RDX® USD Index (FRDX)	1
Futures Contracts on the SENSEX (FSEN)	1
Futures Contracts on the SLI Swiss Leader Index® (FSLI)	250
Futures Contracts on the SMI® Index (FSMI)	500
Futures Contracts on the SMIM® Index (FSMM)	250
Futures Contracts on the STOXX® Europe Large 200 Index (FLCP)	100
Futures Contracts on the STOXX® Europe Mid 200 Index (FMCP)	100
Futures Contracts on the STOXX® Europe Small 200 Index (FSCP)	100
Futures Contracts on the STOXX® Europe 50 Index (FSTX)	250
Futures Contracts on the STOXX® Europe 600 Index (FXXP)	100
Futures Contracts on the STOXX® Europe 600 Sector Indices	250
Futures Contracts on the TA-25 (FT25)	100
Daily Futures Contracts on TAIEX Futures	25
Daily Futures Contracts on TAIEX Options	100
Eurex KOSPI Daily Futures Contracts	25
Futures Contracts on an Interest Rate Swap denominated in Euro with a term of 2 years ("FSWS Future")	1,000

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Product	Minimum number of tradable contracts
Futures Contracts on an Interest Rate Swap denominated in Euro with a term of 5 years ("FSWM Future")	500
Futures Contracts on an Interest Rate Swap denominated in Euro with a term of 10 years ("FSWL Future")	250
Futures Contracts on an Interest Rate Swap denominated in Euro with a term of 30 years ("FSWX Future")	100
Exchange Traded Funds Futures (ETF-Futures)	
Futures contracts on Exchange-traded Index Funds shares: iShares DAX (DE) (EXSF), iShares EURO STOXX 50® (EUNF), iShares SMI (XMTF)	1,000
Fixed Income Futures	
Futures Contracts on a Notional Particularly Long-Term Bond of the Federal Republic of Germany (Euro BUXL® Futures; FGBX)	100
Futures Contracts on a Notional Long-Term Debt Security of the Federal Republic of Germany (Euro BUND Futures; FGBL)	2,000
Futures Contracts on a Notional Medium-Term Debt Security of the Federal Republic of Germany (Euro BOBL Futures; FGBM)	3,000
Futures Contracts on a Notional Short-Term Debt Security of the Federal Republic of Germany (Euro SCHATZ Futures; FGBS)	4,000
Futures Contracts on a Notional Long-Term Debt Security of the Republic of France (Euro-OAT-Futures; FOAT)	250

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Product	Minimum number of tradable contracts
Futures Contracts on a Notional Mid-Term Debt Security of the Republic of France (Mid-Term-Euro-OAT Futures: FOAM)	250
Futures Contracts on a Notional Long-Term Debt Security of the Republic of Italy (Euro BTP Futures; FBTP)	250
Futures Contracts on a Notional Mid-Term Bond of the Republic of Italy (Mid-term Euro-BTP Futures; FBTM)	100
Futures Contracts on a Notional Short-Term Bond of the Republic of Italy (Short term Euro-BTP Futures; FBTS)	100
Futures Contracts on a Notional Long-Term Bond of the Kingdom of Spain (Euro-BONO—Futures; FBON)	250
Futures Contracts on a Notional Long-Term Debt Security of the Swiss Confederation (CONF Futures; CONF)	500
Futures on Commodities	
Futures Contracts on the Dow Jones UBS Commodity IndexSM	50
ETC-Futures Contracts	1
Gold-Futures Contracts (FGFX)	1
Silver-Futures Contracts (FSFX)	1
Xetra-Gold® Futures (FXGL)	100
Money Market Futures	
Futures Contracts on the Interest Rate for Three-Month Cash Deposits in Euro (Three-Month EURIBOR Future; FEU3)	100

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Product	Minimum number of tradable contracts
Futures Contracts on the Average of Effective Interest Rates for Overnight Deposits in the Inter-bank Euro Market, EONIA calculated during the term of a period of time determined by the Eurex Exchanges (EONIA Future; FEO1)	300
Futures Contracts on the EUR Secured Funding Future on the average of all interest rates regarding the STOXX GC Pooling EUR Deferred Funding Rate calculated during the term of a period of time determined by the Eurex Exchanges (FLIC)	300
Property Index Futures (Immobilienindex-Futures)	
Futures Contracts on the IPD® UK Annual All Industrial Index	1
Futures Contracts on the IPD® UK Annual All Office Index	1
Futures Contracts on the IPD® UK Annual All Property (Excluding Residential Specialist Funds) Index	1
Futures Contracts on the IPD® UK Annual All Retail Index	1
Futures Contracts on the IPD® UK Quarterly City Office Index - Calendar Year Returns	1
Futures Contracts on the IPD® UK Quarterly Retail Warehouse Index - Calendar Year Returns	1
Futures Contracts on the IPD® UK Quarterly Shopping Centre Index - Calendar Year Returns	1
Futures Contracts on the IPD® UK Quarterly South Eastern Industrial Index - Calendar Year Returns	1

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Product	Minimum number of tradable contracts
Futures Contracts on the IPD® UK Quarterly Westend & Midtown Office Index - Calendar Year Returns	1
Futures Contracts on IPD® UK Quarterly All Property Index - Calendar Year Returns	1
Futures Contracts on IPD® UK Quarterly All Retail Index - Calendar Year Returns	1
Futures Contracts on IPD® UK Quarterly All Office Index - Calendar Year Returns	1
Futures Contracts on IPD® UK Quarterly All Industrial Index - Calendar Year Returns	1
Volatility Index Futures	
Mini-Futures Contracts on the VSTOXX® Index (FVS)	1,000
Futures Contracts on the Variance of the EURO STOXX 50® Index (EVAR)	1
Currency Derivatives	
Sterling - Swiss Franc Futures (FCPF)	500
Sterling - US Dollar Futures (FCPU)	500
Euro - Sterling Futures (FCEP)	500
Euro - Swiss Franc Futures (FCEF)	500
Euro - US Dollar Futures (FCEU)	1,000
US Dollar - Swiss Franc Futures (FCUF)	500

**Conditions for Utilization of the Eurex Trade Entry Services
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Eurex Clearing AG has admitted the following products as Flexible Futures and Options Contracts within the context of Block Trade Entry Service. Eurex Clearing AG can in individual cases, depending on the type of settlement of the respective contracts suspend the admission to or limit the availability of these services for certain products.

<u>I. Flexible Eurex Options Contracts</u>	<u>Minimum number of contracts to be traded</u>
<u>Options Contracts on the ATX[®] (OATX)</u>	<u>100</u>
<u>Options Contracts on the ATX[®] five (OATF)</u>	<u>100</u>
<u>Options Contracts on the CECE[®] EUR (OCEE)</u>	<u>1</u>
<u>Options Contracts on the DAX[®] (ODAX)</u>	<u>500</u>
<u>Options Contracts on the DivDAX[®] (ODIV)</u>	<u>100</u>
<u>Options Contracts on the MDAX[®] (O2MX)</u>	<u>50</u>
<u>Options Contracts on the TecDAX[®] (OTDX)</u>	<u>100</u>
<u>Options Contracts on Stocks of Corporations of the TecDAX[®] (OSTK)</u>	<u>250</u>
<u>Options Contracts with group ID AT11 assigned pursuant to Annex B of the Eurex Contract Specifications (OSTK)</u>	<u>250</u>
<u>Options contracts with group ID BE11 assigned pursuant to Annex B of the Eurex Contract Specifications (OSTK)</u>	<u>250</u>
<u>Options Contracts with group ID CH11 or CH12 assigned pursuant to Annex B of the Eurex Contract Specifications (OSTK)</u>	<u>250</u>
<u>Options Contracts with group ID DE11 assigned pursuant to Annex B of the Eurex Contract Specifications (OSTK)</u>	<u>250</u>
<u>Options Contracts with group ID ES11 assigned pursuant to Annex B of the Eurex Contract Specifications (OSTK)</u>	<u>250</u>

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<u>I. Flexible Eurex Options Contracts</u>	<u>Minimum number of contracts to be traded</u>
<u>Options Contracts with group ID FI11 assigned pursuant to Annex B of the Eurex Contract Specifications (OSTK)</u>	250
<u>Options Contracts with group ID FR11 assigned pursuant to Annex B of the Eurex Contract Specifications (OSTK)</u>	250
<u>Options Contracts with group ID GB11 assigned pursuant to Annex B of the Eurex Contract Specifications (OSTK)</u>	100
<u>Options Contracts with group ID IE11 assigned pursuant to Annex B of the Eurex Contract Specifications (OSTK)</u>	250
<u>Options Contracts with group ID IT11 assigned pursuant to Annex B of the Eurex Contract Specifications (OSTK)</u>	250
<u>Options Contracts with group ID NL11 assigned pursuant to Annex B of the Eurex Contract Specifications (OSTK)</u>	250
<u>Options contracts with group ID RU11 assigned pursuant to Annex B of the Eurex Contract Specifications</u>	250
<u>Options Contracts with group ID SE11 assigned pursuant to Annex B of the Eurex Contract Specifications (OSTK)</u>	250
<u>Options Contracts on Stocks with group ID US11 assigned pursuant to Annex B of the Eurex Contract Specifications (OSTK)</u>	250
<u>Options Contracts with group ID AT12, BE12, CH12, DE12, ES12, FI12, FR12, IT12, NL12, RU 12, SE12 (OSTK) assigned pursuant to Annex B of the Eurex Contract Specifications</u>	1
<u>Options Contracts on Exchange Traded Index funds - Source ETFs, db x-trackers ETFs, Lyxor ETFs</u>	100

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I. Flexible Eurex Options Contracts**Minimum number of contracts to be traded**

<u>Options Contracts on Exchange Traded Index funds - iShares DAX[®] (DE) (EXS1), iShares EURO STOXX 50[®] (EUN2), iShares SMI[®] (XMT)</u>	<u>1,000</u>
<u>Options Contracts on the Dow Jones Global Titans 50SM Index (EUR) (OGTI)</u>	<u>1</u>
<u>Options contracts on a Euro-Bobl Future (OGBM)</u>	<u>200</u>
<u>Options Contracts on a Euro-Bund Future (OGBL)</u>	<u>100</u>
<u>Options Contracts on a Euro-OAT Future (OOAT)</u>	<u>50</u>
<u>Options Contracts on a Euro-Schatz Future (OGBS)</u>	<u>300</u>
<u>Options Contracts on the EURO STOXX 50[®] Index (OESX)</u>	<u>1,000</u>
<u>Options Contracts on the EURO STOXX 50[®] ex Financials Index (OEXF)</u>	<u>250</u>
<u>Options Contracts on the EURO STOXX[®] Index (OXXE)</u>	<u>100</u>
<u>Options Contracts on the EURO STOXX[®] Large Index (OLCE)</u>	<u>100</u>
<u>Options Contracts on the EURO STOXX[®] Mid Index (OMCE)</u>	<u>100</u>
<u>Options Contracts on the EURO STOXX[®] Small Index (OSCE)</u>	<u>100</u>
<u>Options Contracts on the EURO STOXX[®] Select Dividend 30 Index (OEDV)</u>	<u>100</u>
<u>Options Contracts on the STOXX[®] Global Select Dividend 100 Index (OGDV)</u>	<u>100</u>
<u>Options Contracts on the EURO STOXX[®] Sector Indices</u>	<u>100</u>
<u>Options Contracts on the MSCI AC Asia Pacific ex Japan Index (OMAS)</u>	<u>50</u>

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<u>I. Flexible Eurex Options Contracts</u>	<u>Minimum number of contracts to be traded</u>
<u>Options Contracts on the MSCI Emerging Markets Asia Index (OMEA)</u>	<u>50</u>
<u>Options Contracts on the MSCI Emerging Markets Index (NTR, EUR) (OMEN)</u>	<u>1</u>
<u>Options Contracts on the MSCI Emerging Markets Index (NTR, USD) (OMEM)</u>	<u>50</u>
<u>Options Contracts on the MSCI Emerging Markets Index (Price, USD) (OMEF)</u>	<u>1</u>
<u>Options Contracts on the MSCI Emerging Markets EMEA Index (OMEE)</u>	<u>50</u>
<u>Options Contracts on the MSCI Emerging Markets Latin America Index (OMEL)</u>	<u>20</u>
<u>Options Contracts on the MSCI Europe Index (NTR, EUR) (OMEU)</u>	<u>250</u>
<u>Options Contracts on the MSCI Europe Index (Price, EUR) (OMEP)</u>	<u>1</u>
<u>Options Contracts on the MSCI Europe Growth Index (OMEG)</u>	<u>1</u>
<u>Options Contracts on the MSCI Europe Value Index (OMEV)</u>	<u>1</u>
<u>Options Contracts on the MSCI Russia Index (Price, USD) (OMRU)</u>	<u>1</u>
<u>Options Contracts on the MSCI World Index (NTR, EUR) (OMWN)</u>	<u>1</u>
<u>Options Contracts on the MSCI World Index (NTR, USD) (OMWO)</u>	<u>100</u>
<u>Options Contracts on the MSCI World Index (Price, USD) (OMWP)</u>	<u>1</u>
<u>Options Contracts on the OMXH25 (OFOX)</u>	<u>100</u>
<u>Options Contracts on the RDX[®] EUR Index (ORDE)</u>	<u>100</u>

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<u>I. Flexible Eurex Options Contracts</u>	<u>Minimum number of contracts to be traded</u>
<u>Options Contracts on the RDX[®] USD Index (ORDX)</u>	<u>100</u>
<u>Options Contracts on the SENSEX (OSEN)</u>	<u>1</u>
<u>Options Contracts on the SLI Swiss Leader Index[®] (OSLI)</u>	<u>250</u>
<u>Options Contracts on the SMI[®] (OSMI)</u>	<u>500</u>
<u>Options Contracts on the SMIM[®] (OSMM)</u>	<u>250</u>
<u>Options Contracts on the STOXX[®] Europe 50 (OSTX)</u>	<u>250</u>
<u>Options Contracts on the STOXX[®] Europe 600 Index (OXXP)</u>	<u>100</u>
<u>Options Contracts on the STOXX[®] Europe Sector Indices</u>	<u>100</u>
<u>Options Contracts on the STOXX[®] Europe Large 200 Index (OLCP)</u>	<u>100</u>
<u>Options Contracts on the STOXX[®] Europe Mid 200 Index (OMCP)</u>	<u>100</u>
<u>Options Contracts on the STOXX[®] Europe Small 200 Index (OSCP)</u>	<u>100</u>
<u>Gold Options Contracts (OGFX)</u>	<u>1</u>
<u>Silver Options Contracts (OSFX)</u>	<u>1</u>
<u>Xetra-Gold[®] Options Contracts (OXGL)</u>	<u>100</u>
<u>ETC Options</u>	<u>1</u>
<u>II. Flexible Eurex Futures Contracts</u>	<u>Minimum number of contracts to be traded</u>
<u>Futures Contracts on Shares, provided they are listed in Annex A of the Eurex Contract Specifications (FSTK)</u>	<u>1</u>

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II. Flexible Eurex Futures Contracts	Minimum number of contracts to be traded
<u>Futures Contracts on Exchange Traded Index funds: DAX[®] (DE) (EXSF), iShares EURO STOXX 50[®] (EUNF), iShares SMI (XMTF)</u>	<u>1,000</u>
<u>Futures Contracts on the ATX[®] Index (FATX)</u>	<u>100</u>
<u>Futures Contracts on the ATX[®] five USD Index (FATF)</u>	<u>100</u>
<u>Futures Contracts on the CECE[®] EUR Index (FCEE)</u>	<u>1</u>
<u>Futures Contracts on the DAX[®] Index (FDAX)</u>	<u>250</u>
<u>Futures Contracts on the DivDAX[®] Index (FDIV)</u>	<u>100</u>
<u>Futures Contracts on the MDAX[®] Index (F2MX)</u>	<u>50</u>
<u>Mini-Futures Contracts on the DAX[®] Index (FDXM)</u>	<u>500</u>
<u>Futures Contracts on the TecDAX[®] Index (FTDX)</u>	<u>100</u>
<u>Futures Contracts on the Dow Jones Global Titans 50SM Index (EUR) (FGTI)</u>	<u>1</u>
<u>Futures Contracts on the Dow Jones Global Titans 50SM Index (USD) (FT50)</u>	<u>1</u>
<u>Futures Contracts on the Dow Jones Sector Titans Indices</u>	<u>1</u>
<u>Futures Contracts on Dow Jones-UBS Commodity Indices</u>	<u>50</u>
<u>Futures Contracts on the EURO STOXX 50[®] Index (FESX)</u>	<u>1,000</u>
<u>Futures Contracts on the EURO STOXX 50[®] Index (FESQ)</u>	<u>1,000</u>
<u>Futures Contracts on the EURO STOXX 50[®] ex Financials Index (FEXF)</u>	<u>250</u>
<u>Futures Contracts on the EURO STOXX[®] Index (FXXE)</u>	<u>100</u>

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II. Flexible Eurex Futures Contracts	Minimum number of contracts to be traded
<u>Futures Contracts on the EURO STOXX[®] Large Index (FLCE)</u>	100
<u>Futures Contracts on the EURO STOXX[®] Mid Index (FMCE)</u>	100
<u>Futures Contracts on the EURO STOXX[®] Small Index (FSCE)</u>	100
<u>Futures Contracts on the EURO STOXX[®] Select Dividend 30 Index (FEDV)</u>	100
<u>Futures Contracts on the STOXX[®] Global Select Dividend 100 Index (FGDV)</u>	100
<u>Futures Contracts on the EURO STOXX[®] Sector Indices</u>	250
<u>Futures Contracts on the MSCI AC Asia Pacific Index (FMAP)</u>	1
<u>Futures Contracts on the MSCI AC Asia Pacific ex Japan Index (FMAS)</u>	50
<u>Futures-Contracts on the MSCI ACWI Index (FMAC)</u>	1
<u>Futures Contracts on the MSCI ACWI ex USA Index (FMXU)</u>	1
<u>Futures-Kontrakte on the MSCI Australia Index (FMAU)</u>	1
<u>Futures Contracts on the MSCI Chile Index (FMCL)</u>	1
<u>Futures Contracts on the MSCI China Free Index (FMCN)</u>	1
<u>Futures Contracts on the MSCI Colombia Index (FMCO)</u>	1
<u>Futures Contracts on the MSCI Czech Republic Index (FMCZ)</u>	1

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II. Flexible Eurex Futures Contracts	Minimum number of contracts to be traded
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<u>Futures Contracts on the MSCI Egypt Index (FMEY)</u>	<u>1</u>
<u>Futures Contracts on the MSCI Emerging Markets Index (NTR, EUR) (FMEN)</u>	<u>50</u>
<u>Futures Contracts on the MSCI Emerging Markets Index (NTR, USD) (FMEM)</u>	<u>50</u>
<u>Futures Contracts on the MSCI Emerging Markets Index (Price, USD) (FMEF)</u>	<u>1</u>
<u>Futures Contracts on the MSCI Emerging Markets Asia Index (FMEA)</u>	<u>50</u>
<u>Futures Contracts on the MSCI Emerging Markets EMEA Index (FMEE)</u>	<u>50</u>
<u>Futures Contracts on the MSCI Emerging Markets Latin America Index (FMEL)</u>	<u>20</u>
<u>Futures Contracts on the MSCI EMU Index (FMMU)</u>	<u>1</u>
<u>Futures Contracts on the MSCI Europe Index (NTR, EUR) (FMEU)</u>	<u>250</u>
<u>Futures Contracts on the MSCI Europe Index (Price, EUR) (FMEP)</u>	<u>1</u>
<u>Futures Contracts on the MSCI Europe Index (NTR, USD) (FMED)</u>	<u>1</u>
<u>Futures Contracts on the MSCI Europe Growth Index (FMEG)</u>	<u>1</u>
<u>Futures Contracts on the MSCI Europe Value Index (FMEV)</u>	<u>1</u>
<u>Futures Contracts on the MSCI Europe ex Switzerland Index (FMXS)</u>	<u>1</u>
<u>Futures Contracts on the MSCI Frontier Markets Index (FMFM)</u>	<u>1</u>

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II. Flexible Eurex Futures Contracts	Minimum number of contracts to be traded
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<u>Futures-Contracts on the MSCI Greece Index (FMGR)</u>	<u>1</u>
<u>Futures-Contracts on the MSCI Hong Kong Index (FMHK)</u>	<u>1</u>
<u>Futures Contracts on the MSCI Hungary Index (FMHU)</u>	<u>1</u>
<u>Futures Contracts on the MSCI India Index (FMIN)</u>	<u>1</u>
<u>Futures-Contracts on the MSCI Indonesia Index (FMID)</u>	<u>1</u>
<u>Futures Contracts on the MSCI Japan (NTR, USD) Index (FMJP)</u>	<u>50</u>
<u>Futures Contracts on the MSCI Japan (GTR, USD) Index (FMJG)</u>	<u>1</u>
<u>Futures-Contracts on the MSCI Kokusai Index (GTR, USD) (FMKG)</u>	<u>1</u>
<u>Futures-Contracts on the MSCI Kokusai Index (NTR, USD) (FMKN)</u>	<u>1</u>
<u>Futures Contracts on the MSCI Malaysia Index (FMMY)</u>	<u>1</u>
<u>Futures Contracts on the MSCI Mexico Index (FMMX)</u>	<u>1</u>
<u>Futures Contracts on the MSCI Morocco Index (FMMA)</u>	<u>1</u>
<u>Futures Contracts on the MSCI Pacific (NTR, USD) Index (FMPA)</u>	<u>1</u>
<u>Futures Contracts on the MSCI Pacific (GTR, USD) Index (FMPG)</u>	<u>1</u>
<u>Futures-Contracts on the MSCI Pacific ex Japan Index (FMPX)</u>	<u>1</u>

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<u>II. Flexible Eurex Futures Contracts</u>	<u>Minimum number of contracts to be traded</u>
<u>Futures Contracts on the MSCI Peru Index (FMPE)</u>	<u>1</u>
<u>Futures Contracts on the MSCI Philippines Index (FMPPH)</u>	<u>1</u>
<u>Futures Contracts on the MSCI Poland Index (FMPL)</u>	<u>1</u>
<u>Futures-Contracts on the MSCI Qatar Index (FMQA)</u>	<u>1</u>
<u>Futures Contracts on the MSCI Russia Index (Net Total Return) (FMRS)</u>	<u>1</u>
<u>Futures Contracts on the MSCI Russia Index (Price) (FMRU)</u>	<u>1</u>
<u>Futures Contracts on the MSCI South Africa Index (FMZA)</u>	<u>1</u>
<u>Futures Contracts on the MSCI Thailand Index (FMTH)</u>	<u>1</u>
<u>Futures-Contracts on the MSCI United Arab Emirates Index (FMUA)</u>	<u>1</u>
<u>Futures-Contracts on the MSCI United Kingdom Index (FMUK)</u>	<u>1</u>
<u>Futures-Contracts on the MSCI USA Index (FMUS)</u>	<u>1</u>
<u>Futures Contracts on the MSCI USA Equal Weighted Index (FMUE)</u>	<u>1</u>
<u>Futures Contracts on the MSCI USA Momentum Index (FMUM)</u>	<u>1</u>
<u>Futures Contracts on the MSCI USA Quality Index (FMUQ)</u>	<u>1</u>
<u>Futures Contracts on the MSCI USA Value Weighted Index (FMUV)</u>	<u>1</u>

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II. Flexible Eurex Futures Contracts **Minimum number of contracts to be traded**

<u>Futures Contracts on the MSCI World Index (NTR, EUR) (FMWN)</u>	<u>1</u>
<u>Futures Contracts on the MSCI World Index (NTR, USD) (FMWO)</u>	<u>100</u>
<u>Futures Contracts on the MSCI World Index (Price, USD) (FMWP)</u>	<u>1</u>
<u>Futures-Contracts on the MSCI World Midcap Index (FMWM)</u>	<u>1</u>
<u>Futures Contracts on the OMXH25 Index (FFOX)</u>	<u>100</u>
<u>Futures Contracts on the RDX[®] EUR Index (FRDE)</u>	<u>1</u>
<u>Futures Contracts on the RDX[®] USD Index (FRDX)</u>	<u>1</u>
<u>Futures Contracts on Commodity Indices</u>	<u>50</u>
<u>Futures Contracts on the SENSEX (FSEN)</u>	<u>1</u>
<u>Futures Contracts on the SLI[®] Swiss Leader Index (FSLI)</u>	<u>250</u>
<u>Futures Contracts on the SMI[®] Index (FSMI)</u>	<u>500</u>
<u>Futures Contracts on the SMIM[®] Index (FSMM)</u>	<u>250</u>
<u>Futures Contracts on the STOXX[®] Europe 50 Index (FSTX)</u>	<u>250</u>
<u>Futures Contracts on the STOXX[®] Europe 600 (FXXP)</u>	<u>100</u>
<u>Futures Contracts on the STOXX[®] Europe 600 Sector Indices</u>	<u>250</u>
<u>Futures Contracts on the STOXX[®] Europe Large 200 (FLCP)</u>	<u>100</u>
<u>Futures Contracts on the STOXX[®] Europe Mid 200 (FMCP)</u>	<u>100</u>

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II. Flexible Eurex Futures Contracts**Minimum number of contracts to be traded**

<u>Futures Contracts on the STOXX[®] Europe Small 200 (FSCP)</u>	<u>100</u>
<u>Gold-Futures Contracts (FGFX)</u>	<u>1</u>
<u>Silver-Futures Contracts (FSFX)</u>	<u>1</u>
<u>Xetra-Gold[®] Futures Contracts (FXGL)</u>	<u>100</u>
<u>ETC-Futures</u>	<u>1</u>

9.4.2 ~~Admitted Combination Transactions Option Share [Gelöscht]~~

~~Combination Transactions Option Share consist of at least one options transaction concluded Off-Book whose contract specifications are identical to the specifications of correspondending options contract admitted to trading on Eurex Deutschland and Eurex Zürich and one securities transaction relating to shares of corporations listed in the following, such shares serving as underlying for options contracts admitted to trading on Eurex Deutschland and Eurex Zürich.~~

~~Combination Transactions Option Share comprising the options and securities transactions listed hereinafter — such options and securities transactions having been agreed upon Off-Book — are admitted to trading on for the Block Trade Service:~~

~~Eurex Products (Options Transactions):~~**~~Shares (Securities Transactions):~~**

~~All Options Contracts on shares which are listed in Part 2 of the Eurex Contract Specifications.~~

~~All shares which serve as underlying for Options Contracts listed in Part 2 of the Eurex Contract Specifications.~~

9.5 Vola Trade Service

Eurex Clearing AG has admitted the following products to the Vola Trade Service:

Options Contract**Futures Contract**

Sterling - Swiss Franc Options (OCPF)

Sterling - Swiss Franc Futures (FCPF)

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Options Contract	Futures Contract
Sterling - US Dollar Options (OCPU)	Sterling - US Dollar Futures (FCPU)
Euro - Sterling Options (OCEP)	Euro - Sterling Futures (FCEP)
Euro - Swiss Franc Options (OCEF)	Euro - Swiss Franc Futures (FCEF)
Euro - US Dollar Options (OCEU)	Euro - US Dollar Futures (FCEU)
US Dollar - Swiss Franc Options (OCUF)	US Dollar - Swiss Franc Futures (FCUF)
Options Contracts on the ATX [®] Index (OATX)	Futures Contracts on the ATX [®] Index (FATX)
Options Contracts on the ATX [®] five Index (OATF)	Futures Contracts on the ATX [®] five Index (FATF)
Options Contracts on the CECE [®] EUR Index (OCEE)	Futures Contracts on the CECE [®] EUR Index (FCEE)
Options Contracts on the DAX [®] (ODAX)	Futures Contracts on the DAX [®] (FDAX)
Options Contracts on the DivDAX [®] (ODIV)	Futures Contracts on the DivDAX [®] (FDIV)
Options Contracts on the MDAX [®] (O2MX)	Futures Contracts on the MDAX [®] (F2MX)
Options Contracts on the TecDAX [®] (OTDX)	Futures Contracts on the TecDAX [®] (FTDX)
Options Contracts on the Bloomberg Index (OCCO)	Futures Contracts on the Bloomberg Index (FCCO)
Options Contracts on the Dow Jones Global Titans 50 SM Index (EUR) (OGTI)	Futures Contracts on the Dow Jones Global Titans 50 SM Index (EUR) (FGTI)
Options Contracts on the EURO STOXX 50 [®] Index (OESX)	Futures Contracts on the EURO STOXX 50 [®] (FESX)
Options Contracts on the EURO STOXX [®] Index (OXXE)	Futures Contracts on the EURO STOXX [®] Index (FXXE)
Options Contracts on the EURO STOXX [®] Large Index (OLCE)	Futures Contracts on the EURO STOXX [®] Large Index (FLCE)
Options Contracts on the EURO STOXX [®] Mid Index (OMCE)	Futures Contracts on the EURO STOXX [®] Mid Index (FMCE)
Options Contracts on the EURO STOXX [®] Small	Futures Contracts on the EURO STOXX [®] Small

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Options Contract	Futures Contract
Index (OSCE)	Index (FSCE)
Options Contracts on the EURO STOXX 50 [®] Index Dividends (OEXD)	Futures Contracts on the EURO STOXX 50 [®] Index Dividends (FEXD)
Options Contracts on the EURO STOXX [®] Select Dividend 30 Index (OEDV)	Futures Contracts on the EURO STOXX [®] Select Dividend 30 Index (FEDV)
Options Contracts on the STOXX [®] Global Select Dividend 100 Index (OGDV)	Futures Contracts on the STOXX [®] Global Select Dividend 100 Index (FGDV)
Options Contracts on the EURO STOXX [®] Sector Indices	Futures Contracts on the EURO STOXX [®] Sector Indices
Options Contracts on the MSCI AC Asia Pacific ex Japan Index (OMAS)	Futures Contracts on the MSCI AC Asia Pacific ex Japan Index (FMAS)
Options Contracts on the MSCI Emerging Markets Asia Index (OMEA)	Futures Contracts on the MSCI Emerging Markets Asia Index (FMEA)
Options Contracts on the MSCI Emerging Markets Index (NTR, EUR) (OMEN)	Futures Contracts on the MSCI Emerging Markets Index (NTR, EUR) (FMEN)
Options Contracts on the MSCI Emerging Markets Index (NTR, USD) (OMEM)	Futures Contracts on the MSCI Emerging Markets Index (NTR, USD) (FMEM)
Options Contracts on the MSCI Emerging Markets Index (Price, USD) (OMEF)	Futures Contracts on the MSCI Emerging Markets Index (Price, USD) (FMEF)
Options Contracts on the MSCI Emerging Markets EMEA Index (OMEE)	Futures Contracts on the MSCI Emerging Markets EMEA Index (FMEE)
Options Contracts on the MSCI Emerging Markets Latin America Index (OMEL)	Futures Contracts on the MSCI Emerging Markets Latin America Index (FMEL)
Options Contracts on the MSCI Europe Index (NTR, EUR) (OMEU)	Futures Contracts on the MSCI Europe Index (NTR, EUR) (FMEU)
Options Contracts on the MSCI Europe Index (Price, EUR) (OMEPE)	Futures Contracts on the MSCI Europe Index (Price, EUR) (FMEPE)
Options Contracts on the MSCI Europe Growth Index (OMEG)	Futures Contracts on the MSCI Europe Growth Index (FMEG)
Options Contracts on the MSCI Europe Value	Futures Contracts on the MSCI Europe Value

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Options Contract	Futures Contract
Index (OMEV)	Index (FMEV)
Options Contracts on the MSCI Russia Index (Price, USD) (OMRU)	Futures Contracts on the MSCI Russia Index (Price, USD) (FMRU)
Options Contracts on the MSCI World Index (NTR, EUR) (OMWN)	Futures Contracts on the MSCI World Index (NTR, EUR) (FMWN)
Options Contracts on the MSCI World Index (NTR, USD) (OMWO)	Futures Contracts on the MSCI World Index (NTR, USD) (FMWO)
Options Contracts on the MSCI World Index (Price, USD) (OMWP)	Futures Contracts on the MSCI World Index (Price, USD) (FMWP)
Options Contracts on the OMXH25 Index (OFOX)	Futures Contracts on the OMXH25 Index (FFOX)
Options Contracts on the RDX [®] EUR Index (ORDE)	Futures Contracts on the RDX [®] EUR Index (FRDE)
Options Contracts on the RDX [®] USD Index (ORDX)	Futures Contracts on the RDX [®] USD Index (FRDX)
Options Contracts on the SENSEX (OSEN)	Futures Contracts on the SENSEX (FSEN)
Options Contracts on the SLI Swiss Leader Index [®] (OSLI)	Futures Contracts on the SLI Swiss Leader Index [®] (FSLI)
Options Contracts on the SMI [®] (OSMI)	Futures Contracts on the SMI [®] (FSMI)
Options Contracts on the SMIM [®] (OSMM)	Futures Contracts on the SMIM [®] (FSMM)
Options Contracts on the STOXX [®] Europe 600 Index (OXXP)	Futures Contracts on the STOXX [®] Europe 600 Index (FXXP)
Options Contracts on the STOXX [®] Europe Large 200 Index (OLCP)	Futures Contracts on the STOXX [®] Europe Large 200 Index (FLCP)
Options Contracts on the STOXX [®] Europe Mid 200 Index (OMCP)	Futures Contracts on the STOXX [®] Europe Mid 200 Index (FMCP)
Options Contracts on the STOXX [®] Europe Small 200 Index (OSCP)	Futures Contracts on the STOXX [®] Europe Small 200 Index (FSCP)
Options Contracts on the STOXX [®] Europe 50	Futures Contracts on the STOXX [®] Europe 50

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Options Contract	Futures Contract
(OSTX)	Index (FSTX)
Options Contracts on the STOXX [®] Europe 600 Sector Indices	Respective Futures Contracts on the STOXX [®] Europe 600 Sector Indices
Options Contracts on a Three-Months EURIBOR Future (OEU3)	Futures Contracts on the Three-Months EURIBOR (FEU3)
Options Contracts on a Euro-BUND-Future (OGBL, OGB1, OGB2, OGB3, OGB4 und OGB5)	Futures Contracts on a Notional Long-Term Debt Security of the Federal Republic of Germany (Euro-BUND-Futures; FGBL)
Options Contracts on a Euro-BOBL-Future (OGBM)	Futures Contracts on a Notional Medium-Term Debt Security of the Federal Republic of Germany (Euro-BOBL-Futures; FGBM)
Options Contracts on Euro-OAT Futures (OOAT)	Futures Contracts on a Notional Long-Term Debt Security of the Republic of France (Euro-OAT Future; FOAT)
Options Contracts on Euro-SCHATZ-Futures (OGBS)	Futures Contracts on a Notional Short-Term Debt Security of the Federal Republic of Germany (Euro-SCHATZ-Futures (FGBS)
VSTOXX [®] Options (OVS)	VSTOXX [®] Mini-Futures (FVS)

9.6 Flexible Options and Flexible Futures Trade Service

Eurex Clearing AG has admitted the following products to the Flexible Options and Flexible Futures Trade Service. Eurex Clearing AG can in individual cases, depending on the type of settlement of the respective contracts suspend the admission to or limit the availability of these facilities for certain products.

I. Flexible Eurex Options Contracts	Minimum number of contracts to be traded
Options Contracts on the ATX [®] (OATX)	100
Options Contracts on the ATX [®] five (OATF)	100
Options Contracts on the CECE [®] EUR (OCEE)	1
Options Contracts on the DAX [®] (ODAX)	500

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I. Flexible Eurex Options Contracts	Minimum number of contracts to be traded
Options Contracts on the DivDAX [®] (ODIV)	100
Options Contracts on the MDAX [®] (O2MX)	50
Options Contracts on the TecDAX [®] (OTDX)	100
Options Contracts on Stocks of Corporations of the TecDAX [®] (OSTK)	250
Options Contracts with group ID AT11 assigned pursuant to Annex B of the Eurex Contract Specifications (OSTK)	250
Options contracts with group ID BE11 assigned pursuant to Annex B of the Eurex Contract Specifications (OSTK)	250
Options Contracts with group ID CH11 or CH12 assigned pursuant to Annex B of the Eurex Contract Specifications (OSTK)	250
Options Contracts with group ID DE11 assigned pursuant to Annex B of the Eurex Contract Specifications (OSTK)	250
Options Contracts with group ID ES11 assigned pursuant to Annex B of the Eurex Contract Specifications (OSTK)	250
Options Contracts with group ID FI11 assigned pursuant to Annex B of the Eurex Contract Specifications (OSTK)	250
Options Contracts with group ID FR11 assigned pursuant to Annex B of the Eurex Contract Specifications (OSTK)	250
Options Contracts with group ID GB11 assigned pursuant to Annex B of the Eurex Contract Specifications (OSTK)	100
Options Contracts with group ID IE11 assigned pursuant to Annex B of the Eurex Contract Specifications (OSTK)	250

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I. Flexible Eurex Options Contracts	Minimum number of contracts to be traded
Options Contracts with group ID IT11 assigned pursuant to Annex B of the Eurex Contract Specifications (OSTK)	250
Options Contracts with group ID NL11 assigned pursuant to Annex B of the Eurex Contract Specifications (OSTK)	250
Options contracts with group ID RU11 assigned pursuant to Annex B of the Eurex Contract Specifications	250
Options Contracts with group ID SE11 assigned pursuant to Annex B of the Eurex Contract Specifications (OSTK)	250
Options Contracts on Stocks with group ID US11 assigned pursuant to Annex B of the Eurex Contract Specifications (OSTK)	250
Options Contracts with group ID AT12, BE12, CH12, DE12, ES12, FI12, FR12, IT12, NL12, RU 12, SE12 (OSTK) assigned pursuant to Annex B of the Eurex Contract Specifications	1
Options Contracts on Exchange Traded Index funds – Source ETFs, db x-trackers ETFs, Lyxor ETFs	100
Options Contracts on Exchange Traded Index funds – iShares DAX [®] (DE) (EXS1), iShares EURO STOXX 50 [®] (EUN2), iShares SMI [®] (XMT)	1,000
Options Contracts on the Dow Jones Global Titans 50 SM Index (EUR) (OGTI)	1
Options contracts on a Euro-Bobl Future (OGBM)	200
Options Contracts on a Euro-Bund Future (OGBL)	100
Options Contracts on a Euro-OAT Future (OOAT)	50
Options Contracts on a Euro-Schatz Future (OGBS)	300

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I. Flexible Eurex Options Contracts	Minimum number of contracts to be traded
Options Contracts on the EURO STOXX 50 [®] Index (OESX)	1,000
Options Contracts on the EURO STOXX 50 [®] -ex Financials Index (OEXF)	250
Options Contracts on the EURO STOXX [®] Index (OXXE)	100
Options Contracts on the EURO STOXX [®] Large Index (OLCE)	100
Options Contracts on the EURO STOXX [®] Mid Index (OMCE)	100
Options Contracts on the EURO STOXX [®] Small Index (OSCE)	100
Options Contracts on the EURO STOXX [®] Select Dividend 30 Index (OEDV)	100
Options Contracts on the STOXX [®] Global Select Dividend 100 Index (OGDV)	100
Options Contracts on the EURO STOXX [®] Sector Indices	100
Options Contracts on the MSCI AC Asia Pacific ex Japan Index (OMAS)	50
Options Contracts on the MSCI Emerging Markets Asia Index (OMEA)	50
Options Contracts on the MSCI Emerging Markets Index (NTR, EUR) (OMEN)	1
Options Contracts on the MSCI Emerging Markets Index (NTR, USD) (OMEM)	50
Options Contracts on the MSCI Emerging Markets Index (Price, USD) (OMEF)	1
Options Contracts on the MSCI Emerging Markets EMEA Index (OMEE)	50

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I. Flexible Eurex Options Contracts	Minimum number of contracts to be traded
Options Contracts on the MSCI Emerging Markets Latin America Index (OMEL)	20
Options Contracts on the MSCI Europe Index (NTR, EUR) (OMEU)	250
Options Contracts on the MSCI Europe Index (Price, EUR) (OMEP)	1
Options Contracts on the MSCI Europe Growth Index (OMEG)	1
Options Contracts on the MSCI Europe Value Index (OMEV)	1
Options Contracts on the MSCI Russia Index (Price, USD) (OMRU)	1
Options Contracts on the MSCI World Index (NTR, EUR) (OMWN)	1
Options Contracts on the MSCI World Index (NTR, USD) (OMWO)	100
Options Contracts on the MSCI World Index (Price, USD) (OMWP)	1
Options Contracts on the OMXH25 (OFOX)	100
Options Contracts on the RDX [®] EUR Index (ORDE)	100
Options Contracts on the RDX [®] USD Index (ORDX)	100
Options Contracts on the SENSEX (OSEN)	1
Options Contracts on the SLI Swiss Leader Index [®] (OSLI)	250
Options Contracts on the SMI [®] (OSMI)	500
Options Contracts on the SMIM [®] (OSMM)	250
Options Contracts on the STOXX [®] Europe 50 (OSTX)	250

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I. Flexible Eurex Options Contracts **Minimum number of contracts to be traded**

Options Contracts on the STOXX [®] Europe 600 Index (OXXP)	100
Options Contracts on the STOXX [®] Europe Sector Indices	100
Options Contracts on the STOXX [®] Europe Large 200 Index (OLCP)	100
Options Contracts on the STOXX [®] Europe Mid 200 Index (OMCP)	100
Options Contracts on the STOXX [®] Europe Small 200 Index (OSCP)	100
Gold Options Contracts (OGFX)	1
Silver Options Contracts (OSFX)	1
Xetra Gold [®] Options Contracts (OXGL)	100
ETC Options	1

II. Flexible Eurex Futures Contracts **Minimum number of contracts to be traded**

Futures Contracts on Shares, provided they are listed in Annex A of the Eurex Contract Specifications (FSTK)	1
Futures Contracts on Exchange Traded Index funds: DAX [®] (DE) (EXSF), iShares EURO STOXX 50 [®] (EUNF), iShares SMI (XMTF)	1,000
Futures Contracts on the ATX [®] Index (FATX)	100
Futures Contracts on the ATX [®] five USD Index (FATF)	100
Futures Contracts on the CECE [®] EUR Index (FCEE)	1
Futures Contracts on the DAX [®] Index (FDAX)	250

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II. Flexible Eurex Futures Contracts	Minimum number of contracts to be traded
Futures Contracts on the DivDAX [®] Index (FDIV)	100
Futures Contracts on the MDAX [®] Index (F2MX)	50
Mini-Futures Contracts on the DAX [®] Index (FDXM)	500
Futures Contracts on the TecDAX [®] Index (FTDX)	100
Futures Contracts on the Dow Jones Global Titans 50 SM Index (EUR) (FGTI)	1
Futures Contracts on the Dow Jones Global Titans 50 SM Index (USD) (FT50)	1
Futures Contracts on the Dow Jones Sector Titans Indices	1
Futures Contracts on Dow Jones-UBS Commodity Indices	50
Futures Contracts on the EURO STOXX 50 [®] Index (FESX)	1.000
Futures Contracts on the EURO STOXX 50 [®] Index (FESQ)	1,000
Futures Contracts on the EURO STOXX 50 [®] -ex Financials Index (FEXF)	250
Futures Contracts on the EURO STOXX [®] Index (FXXE)	100
Futures Contracts on the EURO STOXX [®] Large Index (FLCE)	100
Futures Contracts on the EURO STOXX [®] Mid Index (FMCE)	100
Futures Contracts on the EURO STOXX [®] Small Index (FSCE)	100
Futures Contracts on the EURO STOXX [®] Select Dividend 30 Index (FEDV)	100

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II. Flexible Eurex Futures Contracts	Minimum number of contracts to be traded
Futures Contracts on the STOXX® Global Select Dividend 100 Index (FGDV)	100
Futures Contracts on the EURO STOXX® Sector Indices	250
Futures Contracts on the MSCI AC Asia Pacific Index (FMAP)	1
Futures Contracts on the MSCI AC Asia Pacific ex Japan Index (FMAS)	50
Futures Contracts on the MSCI ACWI Index (FMAC)	1
Futures Contracts on the MSCI ACWI ex USA Index (FMXU)	1
Futures Kontrakte on the MSCI Australia Index (FMAU)	1
Futures Contracts on the MSCI Chile Index (FMCL)	1
Futures Contracts on the MSCI China Free Index (FMCN)	1
Futures Contracts on the MSCI Colombia Index (FMCO)	1
Futures Contracts on the MSCI Czech Republic Index (FMCZ)	1
Futures Contracts on the MSCI Egypt Index (FMEY)	1
Futures Contracts on the MSCI Emerging Markets Index (NTR, EUR) (FMEN)	50
Futures Contracts on the MSCI Emerging Markets Index (NTR, USD) (FMEM)	50
Futures Contracts on the MSCI Emerging Markets Index (Price, USD) (FMEF)	1

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II. Flexible Eurex Futures Contracts	Minimum number of contracts to be traded
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Futures Contracts on the MSCI Emerging Markets Asia Index (FMEA)	50
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Futures Contracts on the MSCI Emerging Markets EMEA Index (FMEE)	50
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Futures Contracts on the MSCI Emerging Markets Latin America Index (FMEL)	20
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Futures Contracts on the MSCI EMU Index (FMMU)	1
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Futures Contracts on the MSCI Europe Index (NTR, EUR) (FMEU)	250
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Futures Contracts on the MSCI Europe Index (Price, EUR) (FMEP)	1
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Futures Contracts on the MSCI Europe Index (NTR, USD) (FMED)	1
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Futures Contracts on the MSCI Europe Growth Index (FMEG)	1
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Futures Contracts on the MSCI Europe Value Index (FMEV)	1
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Futures Contracts on the MSCI Europe ex Switzerland Index (FMXS)	1
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Futures Contracts on the MSCI Frontier Markets Index (FMFM)	1
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Futures Contracts on the MSCI Greece Index (FMGR)	1
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Futures Contracts on the MSCI Hong Kong Index (FMHK)	1
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Futures Contracts on the MSCI Hungary Index (FMHU)	1
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Futures Contracts on the MSCI India Index (FMIN)	1
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II. Flexible Eurex Futures Contracts	Minimum number of contracts to be traded
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Futures Contracts on the MSCI Indonesia Index (FMID)	1
Futures Contracts on the MSCI Japan (NTR, USD) Index (FMJP)	50
Futures Contracts on the MSCI Japan (GTR, USD) Index (FMJG)	1
Futures Contracts on the MSCI Kokusai Index (GTR, USD) (FMKG)	1
Futures Contracts on the MSCI Kokusai Index (NTR, USD) (FMKN)	1
Futures Contracts on the MSCI Malaysia Index (FMMY)	1
Futures Contracts on the MSCI Mexico Index (FMMX)	1
Futures Contracts on the MSCI Morocco Index (FMMA)	1
Futures Contracts on the MSCI Pacific (NTR, USD) Index (FMPA)	1
Futures Contracts on the MSCI Pacific (GTR, USD) Index (FMPG)	1
Futures Contracts on the MSCI Pacific ex Japan Index (FMPX)	1
Futures Contracts on the MSCI Peru Index (FMPE)	1
Futures Contracts on the MSCI Philippines Index (FMPI)	1
Futures Contracts on the MSCI Poland Index (FMPL)	1
Futures Contracts on the MSCI Qatar Index (FMQA)	1

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II. Flexible Eurex Futures Contracts	Minimum number of contracts to be traded
Futures Contracts on the MSCI Russia Index (Net Total Return) (FMRS)	1
Futures Contracts on the MSCI Russia Index (Price) (FMRU)	1
Futures Contracts on the MSCI South Africa Index (FMZA)	1
Futures Contracts on the MSCI Thailand Index (FMTH)	1
Futures Contracts on the MSCI United Arab Emirates Index (FMUA)	1
Futures Contracts on the MSCI United Kingdom Index (FMUK)	1
Futures Contracts on the MSCI USA Index (FMUS)	1
Futures Contracts on the MSCI USA Equal Weighted Index (FMUE)	1
Futures Contracts on the MSCI USA Momentum Index (FMUM)	1
Futures Contracts on the MSCI USA Quality Index (FMUQ)	1
Futures Contracts on the MSCI USA Value Weighted Index (FMUV)	1
Futures Contracts on the MSCI World Index (NTR, EUR) (FMWN)	1
Futures Contracts on the MSCI World Index (NTR, USD) (FMWO)	100
Futures Contracts on the MSCI World Index (Price, USD) (FMWP)	1
Futures Contracts on the MSCI World Midcap Index (FMWM)	1

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II. Flexible Eurex Futures Contracts	Minimum number of contracts to be traded
Futures Contracts on the OMXH25 Index (FFOX)	100
Futures Contracts on the RDX [®] EUR Index (FRDE)	1
Futures Contracts on the RDX [®] USD Index (FRDX)	1
Futures Contracts on Commodity Indices	50
Futures Contracts on the SENSEX (FSEN)	1
Futures Contracts on the SLI [®] Swiss Leader Index (FSLI)	250
Futures Contracts on the SMI [®] Index (FSMI)	500
Futures Contracts on the SMIM [®] Index (FSMM)	250
Futures Contracts on the STOXX [®] Europe 50 Index (FSTX)	250
Futures Contracts on the STOXX [®] Europe 600 (FXXP)	100
Futures Contracts on the STOXX [®] Europe 600 Sector Indices	250
Futures Contracts on the STOXX [®] Europe Large 200 (FLCP)	100
Futures Contracts on the STOXX [®] Europe Mid 200 (FMCP)	100
Futures Contracts on the STOXX [®] Europe Small 200 (FSCP)	100
Gold Futures Contracts (FGFX)	1
Silver Futures Contracts (FSFX)	1
Xetra Gold [®] Futures Contracts (FXGL)	100
ETC-Futures	1

**Conditions for Utilization of the Eurex Trade Entry Services
(General Conditions for Participation)****10 Underlyings for the EFP-Fin Trade Service**

Eurex Clearing AG has admitted the following combinations of underlyings and Futures contracts:

Admitted Underlyings (Reporting Transaction)	Transaction creating a position
Eurex or Non-Eurex Fixed Income Futures ²	Eurex Fixed Income Futures or Eurex Interest Rate Swap Futures respectively
Eurex or Non-Eurex Money Market Futures	Eurex Fixed Income Futures or Eurex Interest Rate Swap Futures respectively
Eurex Repo GC Pooling Transactions ³	Eurex Money Market Futures
Non-Eurex Money Market Futures	Eurex Money Market Futures
Debt securities ¹	Eurex Fixed Income Futures or Eurex Interest Rate Swap Futures respectively

¹ All debt securities which show a price correlation – or in case of credit, a spread correlation – to the futures contract exchanged resulting in the futures contract representing an appropriate hedge instrument for cash transactions, may be part of an EFP trade pursuant to Number 2.1.2 of these General Conditions for Participation.

The cash transaction underlying the EFP trade has to be denominated in a currency of the OECD Member States.

² Non-Eurex Fixed Income Futures or Eurex Interest Rate Swap Futures respectively within this meaning are all Fixed Income Futures or Eurex Interest Rate Swap Futures respectively traded outside the Eurex exchanges whose design does not correspond to the essential specifications of the Fixed Income Futures or Eurex Interest Rate Swap Futures respectively traded on the Eurex exchanges.

³ A Eurex GC Pooling Repo Transaction specifies a purchase/sale of the GC Pooling ECB or of the GC Pooling ECB EXTended Basket and its simultaneous re-sale/re-purchase as a future. The nominal value of the Repo transaction must be equivalent to the value of Eurex Money Market Futures multiplied by the number of contracts

11 Cash transaction for the EFPI Trade Service**11.1 Stock Index Futures Contracts**

The following combinations of underlying instruments and Stock Index Futures contracts have been admitted by Eurex Clearing AG:

Admitted underlying instruments (reporting transaction)	Position-creating transaction
Share Basket	Eurex Stock Index Futures contracts
Exchange-traded index fund share	Eurex Stock Index Futures contracts

Cash transactions which are part of an EFPI trade pursuant to Number 2.2 must fulfil the prerequisites listed below.

**Conditions for Utilization of the Eurex Trade Entry Services
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The number of the traded futures contracts must be in a specified ratio to the market value of the shares basket or the Share of Exchange-Traded Funds. The market value of the share basket or the Share of Exchange-Traded Funds, at minimum, has to amount to one third of the transaction value of the minimum transaction volume for a block trading transaction in the respective index future (i.e. index level multiplied by contract value multiplied by minimum Block Trades transaction volume, such product being divided by 3) and must not deviate from the contract value of the futures position by more than 20 per cent at maximum. The requirements in the market value of the share basket or the Share of Exchange-Traded Funds shall not be applicable to a Trade at Index Close.

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 Dow Jones Global Titans 50SM Index, the Dow Jones Sector Titans Indices, 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, the TA-25 Index or the SENSEX Index.

With regard to futures trades which are part of an EFPI trade pursuant to Number 2.2.1.2 Trade at Index Close, the minimum number of contracts to be traded is one tenth of the minimum number of tradable contracts specified with regard to Block Trades in the respective index future pursuant to Number 9.4.

11.2 Volatility Index Futures Contracts

The following combinations of underlying instruments and Volatility Index Futures contracts have been admitted by Eurex Clearing AG:

Admitted Underlyings (Reporting Transaction)	Transaction creating a position
Exchange-traded index fund share	Eurex Volatility Index Futures
Non-Eurex Volatility Index Futures	Eurex Volatility Index Futures

Cash transactions which are part of an EFPI trade pursuant to Number 2.2 must fulfil the prerequisites listed below.

All Shares of Exchange-Traded Funds and Non-Eurex Volatility Index Futures, which show a price correlation to the exchanged futures contract so that the futures contract describes an appropriate hedge instrument for cash transactions, may be part of an EFPI

**Conditions for Utilization of the Eurex Trade Entry Services
(General Conditions for Participation)**

trade pursuant to Number 2.2 of these General Conditions for Participation.

The contract number of the traded futures contracts must be in a specified ratio to the market value of the Share of Exchange-Traded Funds. The market value of the Share of Exchange-Traded Funds must not deviate from the contract value of the futures position by more than 20 per cent at maximum.

11.3 FX Futures Contracts

The following combinations of underlying FX instruments and FX Futures Contracts (transaction creating a position) have been admitted by Eurex Clearing AG:

Admitted Underlyings (Reporting Transaction)	Transaction creating a position
Non-Eurex* Sterling - Swiss Franc Futures, Spot, Non-Deliverable Forwards (NDF), FX Swaps, Cross Currency (Basis) Swaps and Currency Swaptions	Eurex Sterling - Swiss Franc Futures
Non-Eurex* Sterling - U.S. Dollar Futures, Spot, Non-Deliverable Forwards (NDF), FX Swaps, Cross Currency (Basis) Swaps and Currency Swaptions	Eurex Sterling - US Dollar Futures
Non-Eurex* Euro - Sterling Futures, Spot, Non-Deliverable Forwards (NDF), FX Swaps, Cross Currency (Basis) Swaps and Currency Swaptions	Eurex Euro - Sterling Futures
Non-Eurex* Euro - Swiss Franc Futures, Spot, Non-Deliverable Forwards (NDF), FX Swaps, Cross Currency (Basis) Swaps and Currency Swaptions	Eurex Euro - Swiss Franc Futures
Non-Eurex* Euro - US Dollar Futures, Spot, Non-Deliverable Forwards (NDF), FX Swaps, Cross Currency (Basis) Swaps and Currency Swaptions	Eurex Euro - US Dollar Futures

**Conditions for Utilization of the Eurex Trade Entry Services
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Non-Eurex* US Dollar - Swiss Franc Futures, Spot, Non-Deliverable Forwards (NDF), FX Swaps, Cross Currency (Basis) Swaps and Currency Swaptions	Eurex US Dollar - Swiss Franc Futures
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* Non-Eurex FX Futures in this sense are all FX futures transactions traded outside of the Eurex Exchanges

11.3.1 Transactions similar to FX Spot

Transactions which are similar to FX Spot and which meet the requirements stated below may be part of an EFPI Trade pursuant to Number 2.2:

FX transactions which have a sufficient price correlation with the exchanged Futures Contract, such that the Futures Contract constitutes a suitable hedging instrument for the opposite FX transaction, may be part of an EFPI Trade pursuant to Number 2.2.

The number of contracts of the traded FX Futures Contracts must be at least equal to 1 (one). The currency pair of the opposite FX transaction and of the FX Futures Contracts must consist of the same two currencies.

The nominal value of the opposite FX transaction shall (after conversion into the same currency - if applicable) be equivalent to the nominal value of the FX Futures Contract and shall not deviate from it by more than 20 per cent.

11.3.2 FX Swaps, Cross Currency (Basis) Swaps and Currency Swaptions Transactions

Eurex Clearing AG has determined that FX Swaps, Cross Currency (Basis) Swaps and Currency Swaptions may serve as opposite transactions in EFPI Trades. Furthermore, these transactions must have the following characteristics:

- Agreement under the terms of an ISDA Master Agreement or any equivalent master agreement
- All payments of the swap shall correspond to the currency pair that the FX Futures Contract refers to

12 Cash Transactions for the EFS Trade Service**12.1 EFS for Fixed Income**

Eurex Clearing AG has determined that cash transactions in EFS Trades must have the following characteristics:

- Interest rate swap or swaption

- Agreement under the terms of an ISDA Master Agreement or any equivalent master agreement

12.2 [Deleted]

12.3 EFS for Equity Index

Eurex Clearing AG has determined that cash transactions within an EFS trade must have the following characteristics:

- 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 Dow Jones Global Titans 50SM Index, the Dow Jones Sector Titans Indices, 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, the TA-25 Index or the SENSEX Index.
- Agreement within an ISDA Master Agreement
- All payments of the swap shall be denominated in a currency of the OECD Member States

13 Cancellation of Off-Book Trades

13.1 Requirements

Pursuant to these General Conditions for Participation Eurex Clearing AG shall cancel an Exchange for Physicals, ~~Exchange for Physicals for Index-Futures/FX-Futures, Exchange for Swaps, a Vola-Trade, or a Block Trade or a Combination Transaction Option Share~~ already completed, if both Participants of the Off-Book Trade already completed between them immediately – but no later than by the end of the Post-Trading-Full-Period of the respective product of the same exchange day (see Number 1.2-5 of the ~~Clearing Conditions as well as the Eurex Trading Conditions for Trading at Eurex Deutschland and Eurex Zürich~~) assert vis-à-vis Eurex Clearing AG that they have entered the Off-Book Trade by mistake or incorrectly into the Eurex System and thus wish a cancellation of such Off-Book Trade. ~~Provided above mentioned prerequisites are fulfilled, in case of Combination Transactions Option Share, the options and securities transactions accordingly underlying the respective Combination Transaction Option Share shall be revoked.~~

In case of Block Trades entered by an initiating Participant or Third Party Information Provider as multilateral transactions via the Multilateral Trade Registration Service, all

Participants involved in the trade have to consent with the cancellation of such Off-Book Trade, pursuant to Number 13.2.

13.2 Form of claim

The Participants' request for a cancellation pursuant to Number 13.1 has to be asserted by telephone or by telefax vis-à-vis Eurex Clearing AG.

13.3 Cancellation

- (1) The cancellation of an Off-Book Trade shall be effected by the entry of a respective back-to-back transaction by Eurex Clearing AG in such a way that the position emerging from such cancellation ought to be no different from the position which would have come into existence without the cancelled transaction.
- (2) In case of Block Trades entered ~~via the Multilateral Trade Registration Service~~ by an initiating Participant or Third Party Information Provider as multilateral transaction, as the case may be, such multilateral transactions shall be cancelled in one action only (i.e. all-or-none) upon the receipt by Eurex Clearing AG of the consent from all Participants involved in the trade.
- ~~(3) In case of a Combination Transaction Option Share, the securities transaction comprised by such Combination Transaction shall immediately be revoked, whereas the revocation of the options transaction shall take place pursuant to Paragraph 1.~~

13.4 Costs

For each erroneous entry a respective cancellation fee in the amount of EUR 100 per Off-Book Trade shall be invoiced by Eurex Clearing AG to each of the Participants requesting the cancellation.

In the case of the cancellation of a transaction where the same Participant is on both sides of the transaction the cancellation fee in the amount of EUR 100 shall be invoiced by Eurex Clearing AG once only.

In cases where the Block Trades are entered as multilateral transactions ~~via the Multilateral Trade Registration Service~~, the cancellation fee in the amount of EUR 100 shall be invoiced by Eurex Clearing AG only to the initiating Participant or Third Party Information Provider.

The trading fee, which accrued for the cancelled Off-Book Trade shall be reversed by Eurex Clearing AG.

13.5 Miscellaneous

Eurex Clearing AG shall submit to the Participants filing the application pursuant to Number 13.1 a confirmation for the respective Off-Book Trade having been cancelled.

14 Liability

- 14.1 Eurex Clearing AG will be liable to the Participant, regardless of the legal grounds, for damages caused by intentional misconduct or gross negligence.
- 14.2 Eurex Clearing AG (including third parties assisting in its performance) shall, in the event of slight negligence, only be liable for damages resulting from a violation of its principal contractual duties. In such a case, the liability for untypical damages and for lost profits is excluded. The liability shall, in such a case, be limited to the damages typical and foreseeable at the time of execution of the agreement.
- 14.3 In the event of data losses, Eurex Clearing AG shall, provided that backup copies exist, only be liable for the costs in connection with the reconstruction of such data.
- 14.4 Eurex Clearing AG shall not be liable for the complete and timely performance of any Third Party Information Provider's duties and obligations, if any, vis-à-vis the Participants and their clients, or the Third Party Information Provider's clients. Eurex Clearing AG assumes no liability to the Participants for any act or failure to act by the Third Party Information Provider vis-à-vis the Participants in connection with any information or notices received by Eurex Clearing AG or given to the respective Participants via the Third Party Information Provider, as the case may be.

15 General Provisions

- 15.1 The Off-Book Trades entered by Participants into the clearing system of Eurex Clearing AG using the Eurex Trade Entry Services, are not made anonymous for the counterparties involved. Other Participants (third parties) cannot view via the EDP system Off-Book Trades in which they are not involved.
- 15.2 In the case of Block Trades that have been entered as multilateral transactions via the Multilateral Trade Registration Service, only the initiating Participant or Third Party Information Provider (as the case may be) shall be disclosed to the involved Participants due to the anonymous trade registration process.
- 15.3 After the entry of an Off-Book Trade, Participants receive a "Trade Confirmation", produced by the Eurex System. All Off-Book Trades are expressly shown as "Off-Book Trade" on such "**Trade Confirmation**".
- 15.4 Off-Book Trades are shown in the daily reports generated by the Eurex Clearing-System as Off-Book transactions.
- 15.5 Eurex Clearing AG will report all cleared and relevant Off-Book Trades, marked as off-book transactions, to the Federal Financial Supervisory Authority (*Bundesanstalt für Finanzdienstleistungsaufsicht "BaFin"*) on a daily basis, pursuant to paragraph 9 of the Securities Trading Act (*Wertpapierhandelsgesetz - "WpHG"*). Furthermore, each Participant will report separately and on a daily basis to the *BaFin*, its transactions

cleared using the Eurex Trade Entry Service, marked accordingly.

- 15.6 The General Conditions for Participation have been issued by Eurex Clearing AG. Eurex Clearing AG has the right to amend or extend these General Conditions for Participation from time to time, to the extent that this may appear necessary in the light of market conditions. Participants of the Eurex Trade Entry Services shall be notified of any changes at least ten (10) ~~business trading~~ days before they are to take binding effect. The Participant accepts an amendment to the General Conditions for Participation, unless the Participant provides written objection to Eurex Clearing AG within ten (10) business days after publication. Eurex Clearing AG reserves the right to terminate the agreement with the Participant in case of non-acceptance of the amendments. Amendments and additions to these General Conditions for Participation shall be announced by Eurex Clearing AG by means of circular letters sent electronically via e-mail.

16 Termination

- 16.1 Eurex Clearing AG and the Participant are entitled to terminate these General Conditions for Participation utilization agreement in whole or in part by giving six months' prior written notice to the end of a year.
- 16.2 In case Eurex Clearing AG no longer provides services according to these General Conditions for Participation and instead, another Deutsche Börse Group company will provide these services and it is ensured that, from the point of taking up service, any existing open positions can be administered by the systems of the new service provider, Eurex Clearing AG is authorised to effect an ordinary termination of the agreement by giving twenty (20) business days prior notice.
- 16.3 This agreement may, at any time, be terminated by either party in writing without notice for cause. Cause exists for both parties, in particular, if a Participant is no longer admitted to options and futures trading at the Eurex Exchanges. Cause exists for Eurex Clearing AG, in particular, if a clearing member has revoked its declaration vis-à-vis a Participant pursuant to Number 6.1 of these General Conditions for Participation or if a Participant does not agree with an amendment to the General Conditions for Participation. Cause exists for the Participant, in particular, if such Participant does not agree with a change regarding the General Conditions for Participation pursuant to Number 15.5 of these General Conditions for Participation.
- 16.43 The notice period in the event of an extraordinary termination pursuant to Number 16.32 Clause 4 of these General Conditions for Participation shall, in such a case, be five (54) ~~business trading~~ days. Furthermore, such termination must be received by Eurex Clearing AG before the respective change of the General Conditions for Participation becomes effective. Otherwise, the agreement may only be terminated pursuant to Number 16.1 hereof. In the event of an extraordinary termination pursuant to Number 16.32 Clause 2 and 3, such termination takes effect without notice.

17 Contractual Penalty

17.1 Irrespective of a potential damage claim of Eurex Clearing AG, the Participant is obliged to pay a contractual penalty to Eurex Clearing AG

- for each case of negligent or intentional non-compliance with the minimum number of tradable contracts applicable pursuant to Number 2.4.2 in connection with Number 9.4, EUR 100 in case the respective trade has been reversed on its trade date pursuant to Number 13 or EUR 1,000 in case the respective trade has not been reversed on its trade date;
- for each case of non-compliance with the prohibition to use the Eurex Trade Entry Services for execution of transactions in which the beneficial owner of buy and sell side is identical pursuant to Number 2.1.2, 2.2.2, 2.3.2, 2.4.2, or 2.5.2~~or 2.6.2~~, EUR 100 in case the respective trade has been reversed on its trade date pursuant to Number 13 or EUR 500 in case the respective trade has not been reversed on its trade date;
- for each case of negligent or intentional non-compliance with the obligation related to EFP, EFPI and EFS, to purchase or sell an underlying pursuant to Number 2.1.2, 2.2.2 or 2.3.2 in connection with Number 10-12 or with the obligation to provide evidence of such underlying pursuant to Number 4.1, in connection with Number 10-12, EUR 100 in case the respective trade has been reversed on its trade date pursuant to Number 13 or EUR 1,000 in case the respective trade has not been reversed on its trade date; and
- for each case of fraud, deceit or manipulation of evidence provided to Eurex Clearing AG to prove compliance with the requirements set out in these General Conditions for Participation, EUR 1,000.

The agreement upon a contractual penalty does not exclude an assertion of further claims by Eurex Clearing AG.

17.2 Irrespective of a potential damage claim of Eurex Clearing AG, the Participant is obliged to pay a contractual penalty in case of negligent violation of Number 3.4 and 3.7.

Eurex Clearing AG determines the amount of the penalty depending on the magnitude and frequency of the violation. The magnitude of the violation refers to the extent of deviation from the entry time for Off-Book Trades specified in Number 3.4. The frequency of the violation refers to how often deviations from the entry time for Off-Book Trades specified in Number 3.4 occur. The frequency is measured on a monthly basis across all products which a Participant concluded through the Eurex Trade Entry Service.

The following penalties depend on the magnitude of the violation only and apply for the Participant initializing the Off-Book Trade:

- (i) EUR 100 per Off-Book Trade where the magnitude of the violation is less than or equal to 15 minutes and

- (ii) EUR 0.30 per contract but subject to a minimum of EUR 100 for all Off-Book Trade where the magnitude of the violation is greater than 15 minutes.

The following penalties depend on the magnitude and frequency of the violation and apply for the Participant accepting the Off-Book Trade:

- (i) EUR 100 per Off-Book Trade where the magnitude of the violation is less than or equal to 15 minutes and the frequency of such violation is greater than or equal to 10 per cent of the volume of the Off-Book Trades of a Participant. For the avoidance of doubt, if the frequency of such violation is less than 10 per cent of the volume of the Off-Book Trades of a Participant no penalty applies.
- (ii) EUR 0.10 per contract for all trades where the magnitude of the violation is greater than 15 minutes and the frequency of the violation is less than 10 per cent. of the volume of the Off-Book Trades of a Participant.
- (iii) EUR 0.30 per contract, subject to a minimum of EUR 100 for all trades where the magnitude of the violation is greater than 15 minutes and the frequency of the violation is greater than or equal to 10 per cent of the volume of the Off-Book Trades of a Participant.

These contractual penalties do not exclude an assertion of further claims by Eurex Clearing AG.

18 Saving Clause

Should individual provisions be invalid in whole or in part, this shall not affect the validity of the remaining provisions.

19 Place of Jurisdiction; Applicable Law

The exclusive jurisdiction for all disputes in connection with these Conditions shall, to the extent permissible by law, be Frankfurt/Main. These Conditions shall exclusively be governed by, and construed in accordance with, the laws of the Federal Republic of Germany.

**Conditions for Utilization of the Eurex Trade Entry Services
(General Conditions for Participation)****Annex A to the General Conditions for Participation:****Off-Book Periods of Use (all times in CET)****Futures Contracts****Single Stock Dividend Futures**

Single Stock Dividend Futures with Group ID assigned pursuant to Annex D of the Eurex Contract Specifications	
BE21	08:30-19:00
CH21	
DE21	
ES21	
FR21	
FI21	
GB21	
GB22	
GB23	
IE21	
IT21	
NL21	
US21	
US22	

Single Stock Futures

Product	Start-End
Single Stock Futures with Group ID assigned pursuant to Annex A of the Eurex Contract Specifications	
AT01	08:58-19:33
BE01	
CH01	
CH02	

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Product	Start-End
Single Stock Futures with Group ID assigned pursuant to Annex A of the Eurex Contract Specifications	
IE01 NO01 PT01 SE01	
DE01 ES01 ES02 FI01 FR01 IT01 NL01	09:00-19:35
GB01 PL01 RU01	09:01-19:36
BR01 CA01 CA02 US01 US02	09:01-22:30

Equity Index Dividend Futures Contracts

Product	Product-ID	Start-End
DAX [®] Kursindex (Price Index) Index Dividend Futures	FDXD	08:30–19:00
DivDAX [®] Index Dividend Futures	FDVD	08:30–19:00
EURO STOXX 50 [®] Index Dividend Futures	FEXD	08:30-22:00
EURO STOXX [®] Sector Index Dividend Futures		08:30-19:00

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Product	Product-ID	Start-End
EURO STOXX [®] Select Dividend 30 Index Dividend Futures	FD3D	08:30-19:00
SMI [®] Index Dividend Futures	FSMD	08:30-19:00
STOXX [®] Europe 600 Sector Index Dividend Futures		08:30-19:00

Equity Index Futures Contracts

Product	Product-ID	Start-End
ATX [®] Index-Futures	FATX	08:00-22:00
ATX [®] five Index-Futures	FATF	08:00-22:00
CECE [®] EUR Index-Futures	FCEE	08:00-22:00
DAX [®] Index Futures	FDAX	08:00-22:00
DivDAX [®] Futures	FDIV	08:00-22:00
MDAX [®] Index Futures	F2MX	08:00-22:00
Mini-DAX [®] Index Futures	FDXM	08:00-22:00
TecDAX [®] Index Futures	FTDX	08:00-22:00
Dow Jones Global Titans 50 SM Index (EUR) Futures	FGTI	08:00-22:00
Dow Jones Global Titans 50 SM Index (USD) Futures	(FT50)	08:00-22:00
Dow Jones Sector Titans Indices Futures		08:05-22:00
EURO STOXX 50 [®] ex Financials Index Futures	FEXF	08:00-22:00
EURO STOXX 50 [®] Index Futures	FESX	08:00-22:00
EURO STOXX [®] Index Futures	FXXE	08:00-22:00
EURO STOXX [®] Large Index Futures	FLCE	08:00-22:00
EURO STOXX [®] Mid Index Futures	FMCE	08:00-22:00
EURO STOXX [®] Small Index Futures	FSCE	08:00-22:00

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Product	Product-ID	Start-End
EURO STOXX [®] Sector Index Futures		08:05-22:00
EURO STOXX [®] Select Dividend 30 Index Futures	FEDV	08:00-22:00
STOXX [®] Global Select Dividend 100 Index Futures	FGDV	08:00-22:00
MSCI Index Futures		08:00-22:00
OMXH25 Index Futures	FFOX	08:00-22:00
RDX [®] EUR Index-Futures	FRDE	08:00-22:00
RDX [®] USD Index-Futures	FRDX	08:00-22:00
SENSEX Futures	FSEN	08:00-22:00
SLI Swiss Leader Index [®] Futures	FSLI	08:00-22:00
SMI [®] Index Futures	FSMI	08:00-22:00
SMIM [®] Index Futures	FSMM	08:00-22:00
STOXX [®] Europe 50 Index Futures	FSTX	08:00-22:00
STOXX [®] Europe 600 Index Futures	FXXP	08:00-22:00
STOXX [®] Europe 600 Sector Index Futures		08:05-22:00
STOXX [®] Europe Large 200 Index Futures	FLCP	08:00-22:00
STOXX [®] Europe Mid 200 Index Futures	FMCP	08:00-22:00
STOXX [®] Europe Small 200 Index Futures	FSCP	08:00-22:00
TA-25 Index Futures	FT25	08:30-22:00

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Daily Futures Contracts on TAIEX Derivatives

Product	Product ID	Trading Hours	Start-End
Daily Futures Contracts on TAIEX Derivatives	FTX, OTX, OTX1, OTX2, OTX4, OTX5	CET*	07:45 - 21:00
		CEST**	08:45 - 21:00

* CET = Central European Time

** CEST = Central European Summer Time

Eurex KOSPI Daily Futures Contracts

Product	Product ID	Trading Hours	Start-End
Eurex KOSPI Daily Futures Contracts	OKS2	CET*	09:00 - 21:00
		CEST**	10:00 - 21:00

* CET = Central European Time

** CEST = Central European Summer Time

Fixed Income Futures Contracts

Product	Product-ID	Start-End
CONF Futures	CONF	08:30-17:00
Euro Bobl Futures	FGBM	08:00-22:00
Euro-BTP Futures	FBTP	08:00-19:00
Euro Bund Futures	FGBL	08:00-22:00
Euro Buxl [®] Futures	FGBX	08:00-22:00
Euro-OAT Futures	FOAT	08:00-19:00
Euro Schatz Futures	FGBS	08:00- 22:00
Futures on 2-year Euro Swaps ¹	FSWS	08:30-19:00
Futures on 5-year Euro Swaps ¹	FSWM	08:30-19:00
Futures on 10-year Euro Swaps ¹	FSWL	08:30-19:00
Futures on 30-year Euro Swaps ¹	FSWX	08:30-19:00
Mid-term Euro-BTP-Futures	FBTM	08:00-19:00
Mid-Term-Euro-OAT Futures	FOAM	08:00-19:00
Short-term Euro-BTP Futures	FBTS	08:00-19:00
Euro-BONO Futures	FBON	08:00-19:00

Attachment 6 to Eurex Clearing circular 125/16

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¹ On the last trading day off-book period of use in the expiring contract months ceases at 12:15CET

**Conditions for Utilization of the Eurex Trade Entry Services
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Product	Product ID	Start – End*
Sterling - Swiss Franc Futures	FCPF	08:00-22:00
Sterling - US Dollar Futures	FCPU	08:00-22:00
Euro - Sterling Futures	FCEP	08:00-22:00
Euro - Swiss Franc Futures	FCEF	08:00-22:00
Euro - US Dollar Futures	FCEU	08:00-22:00
US Dollar - Swiss Franc Futures	FCUF	08:00-22:00

* On the expiry day of a series (third Wednesday of the expiry month) the entry of trades in the expiring front month contract using the OTC Block Trade Entry Functionality is possible until 15:00 CET.

GMEX IRS Constant Maturity Futures Contracts

Product	Product-ID	Start-End
Constant Maturity Futures Contracts on swap rates with tenors of 2-30 years	GE02-GE30	07:30 - 18:15

Futures Contracts on Commodities

Product	Product ID	Off-Book Trading
Futures on Bloomberg Indices		09:00-21:30
ETC-Futures		09:00-21:30
Gold-Futures Contracts	FGFX	08:00-22:30
Silver-Futures Contracts	FSFX	08:00-22:30
Xetra-Gold [®] Futures (FXGL)	FXGL	09:00-19:00

All Times in CET

Money Market Futures Contracts

Product	Product-ID	Start-End
Three-Month EURIBOR Futures	FEU3	08:00-19:00
EONIA Futures	FEO1	08:00-18:00
EUR Secured Funding Futures	FLIC	08:00-18:00

**Conditions for Utilization of the Eurex Trade Entry Services
(General Conditions for Participation)**

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Property Index Futures Contracts

Product	Product-ID	Start-End
IPD® UK Annual All Industrial Index Futures	PAIN	08:30-18:30
IPD® UK Annual All Office Index Futures	PAOF	08:30-18:30
IPD® UK Annual All Property (Excluding Residential Specialist Funds) Index Futures	PUKA	08:30-18:30
IPD® UK Annual All Retail Index Futures	PARE	08:30-18:30
IPD® UK Quarterly City Office Index Futures Calendar Year Returns	PCOF	08:30-18:30
IPD® UK Quarterly Retail Warehouse Index Futures Calendar Year Returns	PREW	08:30-18:30
IPD® UK Quarterly Shopping Centre Index Futures Calendar Year Returns	PSOP	08:30-18:30
IPD® UK Quarterly South Eastern Industrial Index Futures Calendar Year Returns	PSEI	08:30-18:30
IPD® UK Quarterly Westend & Midtown Office Index Futures Calendar Year Returns	PWOF	08:30-18:30
IPD® UK Quarterly All Property Index Futures Calendar Year Returns	PUKQ	08:30-18:30
IPD® UK Quarterly All Retail Index Futures Calendar Year Returns	PARQ	08:30-18:30
IPD® UK Quarterly All Office Index Futures Calendar Year Returns	PAOQ	08:30-18:30
IPD® UK Quarterly All Industrial Index Futures Calendar Year Returns	PAIQ	08:30-18:30

**Conditions for Utilization of the Eurex Trade Entry Services
(General Conditions for Participation)**

Volatility Index Futures Contracts

Product	Product-ID	Start-End
VSTOXX [®] Mini-Futures	FVS	09:00-22:00
EURO STOXX 50 [®] Variance Futures (EVAR)	EVAR	18:30-21:00

**Conditions for Utilization of the Eurex Trade Entry Services
(General Conditions for Participation)****Options Contracts****Equity Index Options Contracts**

Product	Product-ID	Start-End
Options Contracts		
ATX [®] -Options Contracts	OATX	09:00-19:00
ATX [®] five-Options Contracts	OATF	09:00-19:00
CECE [®] -Options Contracts	OCEE	09:00-19:00
DAX [®] Options Contracts	ODAX	09:00-19:00
DivDAX [®] Options Contracts	ODIV	09:00-19:00
MDAX [®] Options Contracts	O2MX	09:00-19:00
TecDAX [®] Options Contracts	OTDX	09:00-19:00
EURO STOXX [®] Index Options Contracts	OXXE	09:00-19:00
EURO STOXX 50 [®] Index Options Contracts	OESX	09:00-19:00
EURO STOXX 50 [®] ex Financials Index Options Contracts	OEXF	09:00-19:00
EURO STOXX [®] Select Dividend 30 Index Options Contracts	OEDV	09:00-19:00
STOXX [®] Global Select Dividend 100 Index Options Contracts	OGDV	09:00-19:00
EURO STOXX [®] Large Index Options Contracts	OLCE	09:00-19:00
EURO STOXX [®] Mid Index Options Contracts	OMCE	09:00-19:00
EURO STOXX [®] Small Index Options Contracts	OSCE	09:00-19:00
EURO STOXX [®] Sector Index Options Contracts		09:00-19:00
DJ Global Titans 50 SM Index (EUR) Options Contracts	OGTI	09:00-19:00
MSCI Index Options Contracts		09:00-19:00
OMXH25- Options Contracts	OFOX	09:00-19:00
RDX [®] EUR Index-Options Contracts	ORDE	09:00-19:00

**Conditions for Utilization of the Eurex Trade Entry Services
(General Conditions for Participation)**

Product	Product-ID	Start-End
Options Contracts		
RDX [®] USD Index Options Contracts	ORDX	09:00-19:00
SENSEX Options Contracts	OSEN	08:00-19:00
SLI Swiss Leader Index [®] Options	OSLI	09:00-19:00
SMI [®] Options Contracts	OSMI	09:00-19:00
SMIM [®] Options Contracts	OSMM	09:00-19:00
STOXX [®] Europe 50 Index Options Contracts	OSTX	09:00-19:00
STOXX [®] Europe 600 Index Options Contracts	OXXP	09:00-19:00
STOXX [®] Europe 600 Sector Index Options Contracts		09:00-19:00
STOXX [®] Europe Large 200 Index Options Contracts	OLCP	09:00-19:00
STOXX [®] Europe Mid 200 Index Options Contracts	OMCP	09:00-19:00
STOXX [®] Europe Small 200 Index Options Contracts	OSCP	09:00-19:00

Options Contracts and Low Exercise Price Options on Equities of Stock Corporations

Product	Off-Book Trading
Options Contracts or LEPOs on Shares with Group ID assigned pursuant to Annex B of the Eurex Contract Specifications	Start-End
AT11, AT12, RU11, RU 12	09:15-19:00
GB11, IE11	09:00-18:30
All other Group IDs	09:00-19:00

**Conditions for Utilization of the Eurex Trade Entry Services
(General Conditions for Participation)****Options Contracts on Equity Index Dividend Futures**

Product	Product ID	Start-End
Options Contracts on EURO STOXX 50 [®] Index Dividend Futures	OEXD	08:30-19:00

Options Contracts on Exchange-traded Index Funds (ETF Options)

Product	Product-ID	Start-End
Options on EUR ETFs* and CHF ETFs**	OXEU	09:00-19:00

* ETF Options whose underlying is traded in the electronic trading system of Frankfurt Stock Exchange (FWB).

** ETF Options whose underlying is traded in the electronic trading system of SWX Swiss Exchange.

Options Contracts on Fixed Income Futures Contracts

Product	Product-ID	Start-End
Options Contracts on		
Euro Bobl Futures	OGBM	08:00-18:00 ⁵
Euro Bund Futures	OGBL, OGB1, OGB2, OGB3, OGB4 und OGB5	
Euro Schatz Futures	OGBS	
Euro-OAT Futures	OOAT	08:00-18:00 ⁶

⁵ On the expiry day of a series, the entry of trades in Fixed Income Options using the Block Trade Entry Service is possible until 17:45 CET.

⁶ On the expiry day of a series, the entry of trades in Fixed Income Options using the Block Trade Entry Service is possible until 17:45 CET.

**Conditions for Utilization of the Eurex Trade Entry Services
(General Conditions for Participation)****FX (Foreign Exchange) Options Contracts**

Product	Product ID	Start – End*
Sterling - Swiss Franc Options	OCPF	08:00- 20:00
Sterling - US Dollar Options	OCPU	08:00- 20:00
Euro - Sterling Options	OCEP	08:00- 20:00
Euro - Swiss Franc Options	OCEF	08:00- 20:00
Euro - US Dollar Options	OCEU	08:00- 20:00
US Dollar - Swiss Franc Options	OCUF	08:00- 20:00

* On the expiry day of a series (third Wednesday of the expiry month) the entry of trades in the expiring front month contract using the OTC Block Trade Entry Functionality is possible until 15:00 CET.

Options Contracts on Money Market Futures Contracts

Product	Product-ID	Start-End
Options Contracts on		
Three-Month EURIBOR Futures	OEU3	08:00-19:00
One-Year, Two-Year, Three-Year and Four-Year Mid-Curve Options Contracts on Three-Month EURIBOR Futures	OEM1, OEM2, OEM3, OEM4	08:00-19:00

Options Contracts on Commodities

Product	Product ID	OTC Trading
Options on Bloomberg Indices	OCCO	09:00-20:30
ETC Options		09:00-19:00
Gold Options Contracts	OGFX	08:00-20:30
Silver Options Contracts	OSFX	08:00-20:30
Xetra-Gold [®] Options	OXGL	09:00-19:00

All times in CET

Volatility Index Options Contracts

Product	Product ID	Start-End
Options Contracts	OVS	09:00-18:30

**Conditions for Utilization of the Eurex Trade Entry Services
(General Conditions for Participation)**

Product	Product ID	Start-End
on VSTOXX®		
