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AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

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[...]

## Part 1 Contract Specifications for Futures Contracts

[...]

### **Subpart 1.31 Contract Specifications for Crypto Index Futures Contracts**

The following subpart contains contract specifications for Futures contracts on a Crypto Currency Index (“Crypto Index Futures Contracts”).

#### **1.31.1 Subject Matter of Contract**

- (1) A Crypto Index Futures Contract is a futures contract on a specific crypto currency index.
- (2) Futures Contracts on the following crypto currency indices are available for trading at Eurex Deutschland such that the publication of the enclosed institutions shall determine the composition, weighting and calculation:
  - FTSE Bitcoin Index (USD) (FTSE International Limited)
  - FTSE Bitcoin Index (EUR) (FTSE International Limited)
- (3) The value of a futures contract shall be:
  - EUR 1 per index point for FTSE Bitcoin Index (EUR) Futures Contracts (Product ID: FBTE)
  - USD 1 per index point for FTSE Bitcoin Index (USD) Futures Contracts (Product ID: FBTU)
- (4) If any changes are made in the calculation of a crypto currency index or its composition or weighting such that the concept of the crypto currency index appears to be no longer comparable with the concept that applied when the futures contract was admitted to trading, or if the crypto currency index ceases to be provided or the respective index license is revoked from Eurex Frankfurt AG the Management Board of Eurex Deutschland may order the termination of trading in such contract as of the last trading day prior to the change in the respective index. Open positions shall be settled in cash upon the termination of trading. The respective final settlement price shall be used (Chapter II Number 2.4.2 of the Clearing Conditions of Eurex Clearing AG).

- (5) If the Management Board of Eurex Deutschland decides to discontinue trading of Crypto Index Futures Contracts, open positions shall be settled in cash upon the termination of trading. The Management Board of Eurex Deutschland shall determine the price of the underlying crypto currency index for purposes of such cash settlement.

### **1.31.2 Obligation for Performance**

After the close of trading in the contract, the seller of a Crypto Index Futures Contract shall pay in cash any difference between the agreed price and the higher final settlement price (Chapter II Number 2.4.2 of the Clearing Conditions of Eurex Clearing AG). The purchaser shall pay in cash any difference between the agreed price and the lower final settlement price.

### **1.31.3 Term**

For Crypto Index Futures Contracts, terms expiring on the final settlement day (Subsection 1.31.4 Paragraph (2)) of the next three succeeding calendar months and of the succeeding quarter-end month (March, June, September, December) are available for trading at Eurex Deutschland.

### **1.31.4 Last Trading Day, Final Settlement Day, Close of Trading**

- (1) The last trading day of the Crypto Index Futures Contracts shall generally be the last Friday of the relevant month provided that such day is a trading day at Eurex Deutschland; otherwise, it shall be the trading day immediately preceding such day.
- (2) The final settlement day of the Crypto Index Futures Contracts shall be the last trading day to the extent no other provisions are determined hereinafter.
- (3) Close of trading on the last trading day for Crypto Index Futures Contracts shall be 17:00 CET.

### **1.31.5 Price Gradations**

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

- 5 points at FTSE Bitcoin Index (USD), this represents a value of 5 USD
- 5 points at FTSE Bitcoin Index (EUR), this represents a value of 5 EUR

### **1.31.6 Performance, Cash Settlement**

- (1) The performance day for Crypto Index Futures Contracts shall be the exchange day after the final settlement day of the contract.
- (2) Crypto Index Futures Contracts shall be performed by cash settlement between the Clearing Members and Eurex Clearing AG. Each Clearing Member shall be responsible for handling the cash settlements with its own customers (including exchange participants which are not authorised to engage in clearing activities); the handling of cash settlements by exchange participants which are not authorised to

engage in clearing activities to their customers is the responsibility of such exchange participants.

[...]

### Part 3 Contracts Off-Book

[...]

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

[...]

##### 3.2.1 Block trades

[...]

Product		Minimum number of contracts traded	
Standard	Additional contract versions Y/N	TES	Eurex EnLight and QTPIP entered Transactions*
[...]			
Exchange-Traded Crypto Currency Futures			
Futures contracts on BTCetc - ETC Group Physical Bitcoin	Y	10	
<u>Crypto Index Futures Contracts</u>			
FTSE Bitcoin Index (USD)	Y	10	10
FTSE Bitcoin Index (EUR)	Y	10	10
[...]			

[...]

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

The following Contracts are admitted:

- [...]
- Futures Contracts on Bloomberg Liquidity Screened Euro High Yield Bond Index (FEHY)
- Futures Contracts on Crypto Indices
- [...]

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