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AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED;

DELETIONS ARE CROSSED OUT

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Part 3 Contracts Off-Book

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Subpart 3.2 Contracts Admitted for Off-Book Trading

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3.2.8 Delta Neutral Trade-at-Market Trades (“Delta TAM”)

Delta TAM Transactions consist of a Total Return Futures Contract traded in conjunction with an Index Futures Contract on the same underlying reference index or instrument, such that the transactions are directionally opposite. The Total Return Futures Contracts and Index Futures Contracts are admitted in pairs such that the Total Return Futures Contract may only be traded with the corresponding Index Futures Contract and with the minimum order volume applicable in each.

The following Contract pairs are admitted:

Products		Minimum number of contracts traded
Index Total Return Futures (“TRF”)	**Index Futures Contract**	
Index Total Return Futures Contracts on the EURO STOXX® 50 Index (TESX)	Futures Contracts on the EURO STOXX® 50® Index (FESX)	100
EURO STOXX® Banks Index (TESB)	Futures Contracts on the EURO STOXX® Banks Index (FESB)	100
Index Total Return Futures Contracts on the EURO STOXX® Select Dividend 30 Index (TEDV)	Futures Contracts on the EURO STOXX® Select Dividend 30 Index (FEDV)	10
Index Total Return Futures Contracts on the FTSE® 100 (TTUK)	Futures Contracts on the FTSE® 100 (FTUK)	50

When entering a Delta TAM Trade, the Exchange Participant participating in the trade must enter a valid combination of related instruments and the following trade details shall apply:

- The number of Contracts traded in each instrument may not be below the defined minimum number of contracts traded
- TRF Spread for the Index Total Return Futures Contract
- Price in index points for the Index Futures Contract
- Custom Index Level for the Index Total Return Futures Contract
- Basis in index points, defined as in the following formula:

Basis in index points = Price of Index Futures Contract – Custom Index Level for Index Total Return Futures Contract

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