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Implementation Regulations for the Handling of Erroneous Entries  
(Fehleingaben) at Eurex Deutschland and Eurex Zürich pursuant to Subsection  
2.6 Paragraph 3 of the Conditions for Trading at Eurex Deutschland and Eurex  
Zürich

[...]

**2. Procedure for the Determination of a significant Deviation of the Mistrade  
Transaction Price from the Reference Price**

[...]

**2.3 Significant Deviation of a Mistrade Transaction Price from the Reference Price in the Trading of  
~~Combination Quotes or Combination Orders on Option Contracts~~ Strategies**

2.3.1 The following Implementation Regulations of the Trading Conditions relate ~~to erroneous entries in the trading of combination quotes or combination orders for option contracts insofar as such combination quotes or combination orders have been executed through a Combinations Quote Book. The provisions below shall apply accordingly with regard~~ to erroneous entries in the trading of options strategies for on option contracts or options volatility strategies for on option and futures contracts; the provisions below shall apply accordingly if orders are executed in the Strategy Trading Orderbook.

~~2.3.2 In the case of transactions, concluded in the Book via execution of combined or respectively~~ 2.3.2 In the case of transactions that have been concluded in the Combination Quote Book by the execution of combination quotes or respectively combination orders (hereinafter "Options Combinations") the deviation in the price of the Mistrade Transaction relative to the Reference Price shall be deemed significant if the price of the Mistrade Transaction exceeds the Mistrade Range of the Reference Price established by the Management Boards of the Eurex Exchanges for option contracts underlying the relevant Options Combinations. The Boards of Management of the Eurex Exchanges shall, according to this Implementation Regulations, notify the respective valid Mistrade Ranges for option contracts underlying the relevant Options Combination.

2.3.3 The specific provisions below shall apply accordingly with regard to erroneous entries in the trading of options strategies for option contracts ~~or options volatility strategies for option and futures contracts~~, if the orders have been executed in the Strategy Trading Order Book that Mistrade Ranges determined by the Eurex Boards of Management for the underlying option contracts and which have been notified according to this Implementation Regulations which shall be applied to option strategies with two contracts at 100 percent, to option strategies with three contracts at 125 percent and to option strategies with four contracts ~~as well as to option volatility strategies~~ at 150 percent executed in the Strategy Trading Book.

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With regard to transactions which have been accomplished via the execution of options volatility strategies on options and futures contracts – as far as the orders have been executed in the Strategy Trading Order Book – a considerable deviation of the price of the mistrade transaction from the reference price can be assumed if the reference price of the options contracts deviates by more than the mistrade range for the options contracts underlying the respective options-volatility strategy, such mistrade range being determined by the Management Boards of the Eurex Exchanges and applied to 150%. The reference price of options contracts shall be determined in consideration of the value of the options and futures contracts underlying the options volatility strategy at the time of the mistrade transaction.

- 2.3.43 If, pursuant to subsection 2.3.2 ~~or 2.3.3~~, a significant deviation in the Mistrade Transaction Price from the Reference Price and if the remaining requirements according to number 1 are given, the Boards of Management shall cancel the transactions underlying an Options Combination.

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