
AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

[...]

Subpart 2.13 Contract Specifications for Options Contracts on Volatility Index Futures Contracts

The following subpart contains the contract specifications for Options Contracts on Volatility Index Futures Contracts listed in the following:

Options Contracts on VSTOXX® Futures Contracts (“Option on VSTOXX® Futures Contracts”).

[...]

2.13.7 Exercise Prices

Options series of Options Contracts on Volatility Index Futures Contracts have following execution-exercise prices ~~with~~:

~~Price gradations in the amount of not less than one point for Options on VSTOXX® Futures Contracts.~~

<u>Exercise Prices in Volatility Index Points</u>	<u>Exercise Price Intervals in Volatility Index Points</u>
<u><=15</u>	<u>0.5</u>
<u><=30</u>	<u>1</u>
<u><=50</u>	<u>2</u>
<u><=100</u>	<u>5</u>
<u>>100</u>	<u>10</u>

One point has a value of EUR 100 and represents 20 ticks in the EDP system of Eurex Deutschland.

2.13.8 Number of Exercise Prices upon Admission of Contracts

Upon the admission of Options Contracts on Volatility Index Futures Contracts, at least fifteen exercise prices shall be made available for trading for each expiration day for each call and put, such that seven exercise prices are “in the money”, one is “at the money” and seven are “out of the money”.

[...]

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	
[..]		
Volatility Index Options		
Options Contract on the VSTOXX® Futures (OVS2)	NY	500 1000
[..]		

[...]
