Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland	Eurex14e		
	As of 28.09.2020		
	Page 1		

AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

[...]

Part 2 Contract Specifications for Options Contracts

[...]

Subpart 2.3 Contract Specifications for Options Contracts on Fixed Income Futures Contracts

The following subpart contains contract specifications for Options Contracts on Fixed Income Futures Contracts.

2.3.1 Subject Matter of Contract

Options Contracts on Euro-Fixed Income Futures shall refer to a Euro-Schatz Futures Contract, Euro Bobl Futures Contract, Euro Bund Futures Contract, Euro Buxl® Futures Contract, Euro-OAT Futures Contract or a Euro-BTP Futures Contract pursuant to Subsection 1.2.3 of the relevant existing Euro Fixed Income Futures delivery months with specific terms ("Euro Fixed Income Option").

[...]

2.3.7 Exercise Prices

[...]

- 0.50 percentage points for Options Contracts on Euro Bund Futures and on Euro-BTP Futures
- 1.00 percentage points for Options Contracts on Euro Buxl® Futures

[...]

[...]

Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland	Eurex14e		
	As of 28.09.2020 Page 2		

2.3.10 Price Gradations

[...]

The price of an options contract on <u>a Euro Buxl® Futures</u>, a Euro Bund Futures, on a Euro-OAT Futures and on Euro-BTP Futures Contract will be quoted in points with two decimal places. The smallest price change shall be 0.01 percentage points; this represents a value of EUR 10. The smallest price change shall be 0.02 percentage points for options contracts on a Euro Buxl® Futures Contract; this represents a value of EUR 20.

[...]

Part 3 Contracts Off-Book

[...]

Subpart 3.2 Contracts Admitted for Off-Book Trading

The following Futures and Options Contracts admitted for trading at Eurex Deutschland may be entered using Eurex EnLight or the Eurex T7 Entry Service for the trade types specified below.

3.2.1 Block trades

[...]

Product	Minimum number of contracts traded	Minimum number of contracts traded		
Standard	Additional contract versions Y/N	TES Eurex EnLight		
[]				
Options on Fixed Income Futures				
[]				
Options Contracts on Euro Bund Futures (OGBL, OGB1, OGB2, OGB3, OGB4 and OGB5)	Y	100		
Options Contracts on Euro Buxl® Futures (OGBX)	<u>Y</u>	<u>50</u>		
[]				

[...]

[...]

Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland	Eurex14e		
	As of 28.09.2020		
	Page 3		

3.2.5 Vola trades

The following Contracts are admitted:

Options Contract	Futures Contract			
[]				
Options Contracts on Three-Month EURIBOR Futures (OEU3)	Futures Contracts on the Three-Month EURIBOR (FEU3)			
Options Contracts on Euro Buxl® Futures (OGBX)	Futures Contracts on a notional debt security of the Federal Republic of Germany with an extra-long term (Euro Buxl® Futures; FGBX)			
[]				

[...]

[...]

Annex C in relation to Contract Specifications:

[...]

Trading Hours for Options Contracts

[...]

Options Contracts on Interest Rate Futures Contracts

Product	Product ID	Pre- Trading Period	Continu ous Trading	Post- Trading Period Until	Off- book Trading Period	Off-book Post- Trading Period until	Last Trading Day	
Options contracts on							Trad- ing Until	Exer- cise until
[]								
Euro Bund Futures	OOGBL, OGB1, OGB2, OGB3, OGB4, OGB5	07:30- 08:00	08:00- 17:15	18:30	08:00- 18:00	18:15	17:15*	18:00
[]								
Euro BTP Futures	ОВТР	07:30- 08:00	08:00- 17:15	18:30	08:00- 18:00	18:15	17:15*	18:00
Euro Buxl® Futures	OGBX	07:30- 08:00	08:00- 17:15	<u>18:30</u>	08:00- 18:00	<u>18:15</u>	<u>17:15*</u>	<u>18:00</u>

^{*} On the last trading day of the respective expiry month of a series, the off-book trading and off-book post-trading period for all series ends at 17:45.

All times CET

[...]
