Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland

Eurex14e

As of 30.05.2022

Page 1

AMENDMENTS ARE MARKED AS FOLLOWS: INSERTIONS ARE UNDERLINED DELETIONS ARE CROSSED OUT [...] **Contract Specifications for Futures Contracts** Part 1 [...] Subpart 1.23 Contract Specifications for Bond Index Futures Contracts [...] 1.23.3 Term For Bond Index Futures Contracts, terms expiring on the final settlement day (Subsection 1.243.4 Paragraph (2)) of the next, the second succeeding and the third succeeding quarter-end months (March, June, September, December) are available for trading at Eurex Deutschland. Last Trading Day, Final Settlement Day, Close of Trading 1.23.4[...] (3) Close of trading on the last trading day shall be at 179:0015 p.m. CET.

[...]

Part 3 Contracts Off-Book

[...]

Subpart 3.3 Reference Trades Admissible for Off-Book Trading

[...]

- 3.3.3 Reference trades in the context of the EFP-I Trade Service
 - [...]

Eurex14e

As of 30.05.2022

Page 2

3.3.3.1 Share Index Futures Contracts

[...]

In the case of a trade in share index Futures Contracts in a trade at index close the following entries must be made:

- [...]
- In the field "Text <u>3Description</u>" the basis as part of the guaranteed price

[...]

3.3.3.6 Bond Index Futures Contracts

[...]

In the case of a trade in bond index Futures Contracts in a trade at index close the following entries must be made:

- [...]
- in the field "Text <u>3Description</u>" the basis as part of the guaranteed price.

[...]
