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| | | | |
| | | | |
| ******************************** | ****** | | |
| AMENDMENTS ARE MARKED AS FOLLOWS: | | | |
| INSERTIONS ARE UNDERLINED | | | |
| DELETIONS ARE CROSSED OUT | | | |
| ********************************* | ****** | | |
| | | | |

[...]

Part 1 Contract Specifications for Futures Contracts

[...]

Subpart 1.23 Contract Specifications for Bond Index Futures Contracts

[...]

1.23.1 Subject Matter of Contract

[...]

- (2) Futures Contracts on the following bond indices are available for trading at Eurex Deutschland such that the publication of the enclosed institutions shall determine the composition, weighting and calculation:
 - Bloomberg Barclays MSCI Euro Corporate SRI Index (Total Return, EUR) (Bloomberg Barclays);
 - Bloomberg Barclays-MSCI Global Green Bond Index (Total Return, EUR) (Bloomberg-Barclays);
 - Bloomberg Liquidity Screened Euro High Yield Bond Index (Total Return, EUR) (Bloomberg).
- (3) The value of a contract shall be:
 - EUR 1000 per index point for Futures Contracts on the Bloomberg Barclays
 MSCI Euro Corporate SRI Index;
 - EUR 1000 per index point for Futures Contracts on the Bloomberg Barclays
 MSCI Global Green Bond Index;
 - EUR 200 per index point for Futures Contracts on the Bloomberg Liquidity Screened Euro High Yield Bond Index.
- (4) If any changes are made in the calculation of an index or its composition and <u>or</u> weighting such that the concept of the index appears to be no longer comparable

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with the concept that applied when the futures contract was admitted to trading, or if the benchmark-index ceases to be provided, or the respective index license is revoked from Eurex Frankfurt AG the Management Board of Eurex Deutschland may order the termination of trading in such contract as of the last trading day prior to the change in the respective index. Open positions shall be settled in cash upon the termination of trading. The respective final settlement price shall be authoritativeused (Chapter II Part 2 Subsection 2.23.2 of the Clearing Conditions of Eurex Clearing AG).

[...]

[...]

1.23.5 Price Gradations

The price of a Bond Index Futures Contract shall be quoted in points. The minimum price change (Tick) at

- Bloomberg Barclays-MSCI Euro Corporate SRI Index Futures Contracts shall be 0,01 points, this represents a value of EUR 10;
- Bloomberg Barclays-MSCI Global Green Bond Index Futures Contracts shall be 0,01 points, this represents a value of EUR 10;
- Bloomberg Liquidity Screened Euro High Yield Bond Index Futures Contracts shall be 0,02 points, this represents a value of EUR 4.

[...]

Part 3 Contracts Off-Book

[...]

Subpart 3.2 Contracts Admitted for Off-Book Trading

[...]

3.2.1 Block trades

[...]

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| Product | | Minimum number of contracts traded | |
|---|---|------------------------------------|--|
| Standard | Additional contract versions Y/N | TES | Eurex EnLight and QTPIP entered Trans- actions* |
| [] | | | |
| Bond Index Futures | | | |
| Futures Contracts on Bloomberg Barclays-MSCI Euro Corporate SRI Index (FECX) | Y | 30 | |
| Futures Contracts on Bloomberg Barclays-MSCI Global Green Bond Index (FGGI) | Y | 40 | |
| Futures Contracts on Bloomberg Liquidity Screened Euro High Yield Bond Index (FEHY) | Y | 100 | |
| [] | | | |

^{*} This applies to transactions entered by QTPIP according to Section 4.6 (3) of the Conditions for Trading at Eurex Deutschland. The provisions for TES apply for transactions entered by STPIP according to Section 4.6 (2) of the Conditions for Trading at Eurex Deutschland.

[...]

[...]

3.2.3 Exchange for Physicals for Index Futures/FX Futures ("EFP-I")

The following Contracts are admitted:

- [...]
- Futures Contracts on Bloomberg Barclays-MSCI Euro Corporate SRI Index (FECX)
- Futures Contracts on Bloomberg Barclays MSCI Global Green Bond Index (FGGI)
- Futures Contracts on Bloomberg Liquidity Screened Euro High Yield Bond Index (FEHY)
- **■** [...]

[...]
