
AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

[...]

Part 1 Contract Specifications for Futures Contracts

Subpart 1.1 Contract Specifications for Money Market Futures Contracts

The following subpart contains contract specifications for futures contracts on the interest rate for three-month cash deposits in Euro (Three-Month EURIBOR Futures) and futures contracts on the three-month average of the effective interest rates for overnight Swiss Franc repo inter-bank transactions SARON[®] (Three-Month SARON[®] futures) and futures contracts on the average of the effective interest rates for overnight inter-bank deposits EONIA (EONIA futures) and futures contracts on the average of the effective interest rates on GC Pooling repo transactions as determined by the STOXX GC Pooling EUR Deferred Funding Rate (EUR Secured Funding Futures) for a period of time determined by Eurex Deutschland, which are hereafter jointly referred to as “Money market futures contracts”.

1.1.1 Subject Matter of Contract

- (1) A Three-Month EURIBOR Future is a futures contract on the interest rate for three-month cash deposits in Euro (Three-Month EURIBOR). The value of a contract shall be EUR 1,000,000.
- (2) A Three-Month SARON[®] Future is a futures contract on the average of the Swiss Average Rate Overnight index SARON[®] over a three-month period taking into account the compounded interest effect. The value of a contract is CHF 1,000,000.
- (3) An EONIA Future is a futures contract on the average of all effective overnight reference rates for the euro (EONIA) over a period of time determined by Eurex Deutschland taking into account the compounded interest effect. The value of a contract is EUR 1,000,000.
- (4) A EUR Secured Funding Future is a futures contract on the average of the STOXX GC Pooling EUR Deferred Funding Rate over a period of time determined by Eurex Deutschland taking into account the compounded interest effect. The value of a contract is EUR 1,000,000.

1.1.2 Obligation for Performance

After the close of trading in the contract, the seller of a Money Market Futures Contract shall pay in cash any difference between the agreed price and the higher final settlement price (Chapter II Subsection 2.2.3. of the Clearing Conditions for Eurex Clearing AG). The purchaser of a Money Market Futures Contract shall pay in cash any difference between the agreed price and the lower final settlement price.

1.1.3 Term

- (1) For Three-Month EURIBOR Futures, terms expiring on the final settlement day (Subsection 1.1.4 Paragraph (1)) of the next six successive months and the succeeding quarter-end months (March, June, September, December) up to a maximum term of 72 months are available for trading at Eurex Deutschland.
- (2) For Three-Month SARON® Futures, terms expiring on the final settlement day (Subsection 1.1.4 Paragraph (2)) of the quarter-end months (March, June, September, December) up to a maximum term of 12 consecutive quarters are available for trading at Eurex Deutschland.
- ~~(32)~~ For EONIA Futures, at a maximum, terms expiring on the final settlement day (Subsection 1.1.4 Paragraph ~~(32)~~) of the current period of time determined by Eurex Deutschland and the four succeeding periods of time determined by Eurex Deutschland as set out in Subsection 1.1.3 Paragraph ~~(54)~~, are available for trading at Eurex Deutschland.
- ~~(43)~~ For EUR Secured Funding Futures, at a maximum, terms expiring on the final settlement day (Subsection 1.1.4 Paragraph ~~(43)~~) of the current period of time determined by Eurex Deutschland and the four succeeding periods of time determined by Eurex Deutschland as set out in Subsection 1.1.3 Paragraph ~~(54)~~, are available for trading at Eurex Deutschland.
- ~~(54)~~ These are the periods of time determined by Eurex Deutschland with regard to EUR Secured Funding Futures and EONIA Futures (it is possible that there are periods included in this list which pursuant to Subsection 1.1.3 Paragraph ~~(32)~~ and Paragraph ~~(43)~~ are not yet or no longer available):
- [...]

1.1.4 Last Trading Day, Final Settlement Day, Close of Trading

- (1) The last trading day and final settlement day of the Three-Month EURIBOR Future shall be the second exchange day prior to the third Wednesday of the relevant performance month (quarterly month pursuant to Subsection 1.1.3 Paragraph (1)) - provided that on this day the European Money Markets Institute (EMMI) has determined the reference interest rate EURIBOR relevant to three-month cash deposits, otherwise the preceding exchange day.

The close of trading for the Three-Month EURIBOR Future is on the last trading day at 11:00 a.m. CET.

(2) The last trading day and final settlement day of the Three-Month SARON® Future shall be the first exchange day prior to the third Wednesday of the relevant performance month (quarterly month pursuant to Subsection 1.1.3 Paragraph (2)) - provided that on this day the SIX Swiss Exchange AG has determined the reference interest rate SARON®, otherwise the preceding exchange day.

The close of trading for the Three-Month SARON® Future is on the last trading day at 6:00 p.m. CET.

~~(32)~~ The last trading day and final settlement day of the EONIA Futures Contract shall be the last exchange day of the relevant period of time determined by Eurex Deutschland (pursuant to Subsection 1.1.3 Paragraph ~~(32)~~ and ~~(54)~~) - provided that on this day the European Money Markets Institute has determined the reference interest rate for overnight inter-bank deposits, EONIA, otherwise the preceding exchange day.

The close of trading for the EONIA Futures Contract is on the last trading day at 6:00 p.m. CET.

~~(43)~~ The last trading day and final settlement day of the EUR Secured Funding Rate Futures Contract shall be the last Exchange day of the relevant period of time determined by Eurex Deutschland (pursuant to Subsection 1.1.3 Paragraph ~~(43)~~ and ~~(54)~~) - provided that on this day STOXX has determined the STOXX GC Pooling EUR Deferred Funding Rate otherwise the preceding Exchange day.

The close of trading for the EUR Secured Funding Futures Contract is on the last trading day at 6:00 p.m. CET.

1.1.5 Price Gradations

(1) The price of a Three-Month EURIBOR Futures Contract shall be quoted as a percentage with four decimal places on a basis of 100 less interest rate traded. The minimum price change ("Tick") for the product shall be 0.0025 points; this represents a value of EUR 6.25.

The minimum price change ("Tick") for the different instrument types of the contract is:

[...]

(2) The price of a Three-Month SARON® Futures Contract shall be quoted as a percentage with three decimal places on a basis of 100 less interest rate traded. The minimum price change ("Tick") shall be 0.005 points; this represents a value of CHF 12.50.

~~(32)~~ The price of an EONIA Futures Contract shall be quoted as a percentage with three decimal places on a basis of 100 less interest rate traded. The minimum price change ("Tick") shall be 0.005 points; this represents a value of EUR 5.83.

(43) The price of a EUR Secured Funding Futures Contract shall be quoted as a percentage with three decimal places on a basis of 100 less interest rate traded. The minimum price change ("Tick") shall be 0.005 points; this represents a value of EUR 5.83.

1.1.6 Performance, Cash Settlement

- (1) The performance day for Money Market Futures Contracts shall be the exchange day after the final settlement day.
- (2) Contracts shall be performed by cash settlement between the Clearing Members and Eurex Clearing AG. Each Clearing Member shall be responsible for handling the cash settlements with the Non-Clearing Members served by it and its own customers; the handling of cash settlements by Non-Clearing Members to their customers is the responsibility of the Non-Clearing Members.

[...]

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 the Eurex T7 Entry Service for the trade types specified below.

3.2.1 Block trades

The products listed below are admitted to block trading. Aside from the standard contract on a certain underlying instrument pursuant to Annex A and Annex B, contracts may also be traded according to a different type of execution, settlement and term, provided that this has been permitted by the Management Board in the table below ("Additional Contract Versions"). The terms of the trades may not exceed the maximum terms of a Eurex Future or Eurex Option defined by the Management Board of Eurex Deutschland and the exercise of the trades may not exceed the maximum execution of an option defined by the Management Board of Eurex Deutschland, multiplied by 2.5.

Product		Minimum number of contracts traded
Standard	Additional contract versions Y/N	
[...]		
Money Market Futures		

Product		Minimum number of contracts traded
Standard	Additional contract versions Y/N	
Futures Contracts on the interest rate for three-month cash deposits in Euro (Three-Month EURIBOR Futures; FEU3)	N	100
Futures contracts on the average of the effective interest rates for overnight Swiss Franc repo inter-bank transactions SARON® (Three-Month SARON® Futures) (FSO3)	<u>N</u>	<u>100</u>
Futures Contracts on the average of all effective interest rates for overnight inter-bank deposits over a period of time determined by Eurex Deutschland, EONIA (EONIA Futures) (FEO1)	N	300
Property Index Futures		
[...]		

The number of Futures or Options Contracts traded including their additional contract versions may not be below the defined minimum number of contracts to be traded. In cases where calendar spreads, standard option strategies, non-standard option strategies or option volatility strategies for which the block trade service is admitted are entered for Futures Contracts using the service, the following rule applies *mutatis mutandis*.

[...]

[...]

3.2.2 Exchange for Physicals for Financials (“EFP-F”)

The following Interest Rate Swap Futures Contracts are admitted:

Product	Minimum number of contracts traded
[...]	
Futures Contracts on the interest rate for three-month cash deposits in Euro (“FEU3 Future”)	10
Futures contracts on the average of the effective interest rates for overnight Swiss Franc repo inter-bank transactions SARON® (Three-Month SARON® Futures) (FSO3)	<u>10</u>
Futures Contracts on the average of all effective interest rates for overnight inter-bank deposits over a period of time determined by Eurex Deutschland, EONIA (EONIA Futures) (“FEO1 Future”)	10
Futures Contracts on the EUR Secured Funding futures contract on the average of all interest rates over a period of time determined by Eurex Deutschland for the STOXX GC Pooling EUR Deferred Funding Rate (“FLIC Future”)	10

The number of Futures Contracts traded including their additional contract versions may not be below the defined minimum number of contracts to be traded.

[...]

3.2.4 Exchange for Swaps (“EFS”)

The following Contracts are admitted:

- [...]
- Futures Contracts on the TA-35 Index (FT25)
- Futures Contracts on the interest rate for three-month cash deposits in Euro (“FEU3 Future”)
- Futures Contracts on the average of the effective interest rates for overnight Swiss Franc repo inter-bank transactions SARON® over a three-month period taking into account the compounded interest effect (“FSO3 Future”)
- Futures Contracts on the average of all effective interest rates for overnight inter-bank deposits over a period of time determined by Eurex Deutschland, EONIA (“FEO1 Future”)
- Futures Contracts on the EUR Secured Funding futures contract on the average of all interest rates over a period of time determined by Eurex Deutschland for the STOXX GC Pooling EUR Deferred Funding Rate (“FLIC Future”)
- [...]

[...]

Annex C in relation to Contract Specifications:

Trading Hours for Futures Contracts

Money Market Futures Contracts

Product	Product ID	Pre-Trading Period	Continuous Trading	Post-Trading Period Until	Off-book Trading Period	Off-book Post-Trading Period until	Last Trading Day
							Trading Until
Three-Month EURIBOR Futures	FEU3	07:30-08:00	08:00-19:00	20:00	08:00-19:00	19:15	11:00
<u>Three-Month SARON® Futures</u>	<u>FSO3</u>	<u>07:30-08:00</u>	<u>08:00-18:00</u>	<u>19:00</u>	<u>08:00-18:00</u>	<u>18:15</u>	<u>18:00</u>
EONIA Futures	FEO1	07:30-08:00	08:00-18:00	19:00	08:00-18:00	18:15	18:00
EUR Secured Funding Futures	FLIC	07:30-08:00	08:00-18:00	19:00	08:00-18:00	18:15	18:00

All times CET

[...]
