Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland			Eurex14e
			As of 23.09.2024
			Page 1
		*******************************	*******
		AMENDMENTS ARE MARKED AS FOLLO	WS:
		INSERTIONS ARE UNDERLINED;	
		DELETIONS ARE CROSSED OUT	
		**************	*****
[]			
Part 1		Contract Specifications for Futures Contract	rts
[]			
Subpart	1.23	Contract Specifications for Bond Index Fu	utures Contracts
[]			
1.23.1	Sul	oject Matter of Contract	
	[]		
	(2)	Futures Contracts on the following bond indices are at Deutschland such that the publication of the enclosed composition, weighting and calculation:	
		<ul> <li>Bloomberg Sterling Liquid Corporate Index (Total Formula Bloomberg US Corporate Index (Total Return, USI)</li> <li>Bloomberg US High Yield Very Liquid Index (Total Planck)</li> </ul>	D) (Bloomberg);
	(3)	The value of a contract shall be:	
		<ul> <li>GBP 200 per index point for Futures Contracts on a Corporate Index;</li> <li>USD 25 per index point for Futures Contracts on the Index;</li> <li>USD 100 per index point for Futures Contracts on a Very Liquid Index.</li> </ul>	ne Bloomberg US Corporate
	[]		
1.23.4	Las	st Trading Day, Final Settlement Day, Close of Tradi	ng
	[]		-
	(3)	[]	

■ for

Contract Specifications for Futures Contracts	Eurex14e	
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- \_\_\_Bloomberg Emerging Market USD Sovereign & Sovereign Owned Index
- Bloomberg US Corporate Index
- Bloomberg US High Yield Very Liquid Index

Futures Contracts shall be at 22:00 CET.

#### 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 Sterling Liquid Corporate Index Futures Contracts shall be 0,01 points, this represents a value of GBP 2.
- Bloomberg US Corporate Index Futures Contracts shall be 0,1 points, this represents a value of USD 2,5;
- <u>Bloomberg US High Yield Very Liquid Index Futures Contracts shall be 0,01 points, this represents a value of USD 1.</u>

[...]

### Part 3 Contracts Off-Book

[...]

# **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	TES	Eurex EnLight and QTPIP entered Trans- actions*	
[]				
Bond Index Futures				
[]				
Futures Contracts on Bloomberg Sterling Liquid Corporate Index (FGBC)	Υ	100		
Futures Contracts on Bloomberg US Corporate Index (FUIG)	<u>Y</u>	<u>60</u>		
Futures Contracts on Bloomberg US High Yield Very Liquid Index (FUHY)	<u>Y</u>	<u>80</u>		

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Product			Minimum number of contracts traded	
Standard	Additional contract versions Y/N	TES	Eurex EnLight and QTPIP entered Trans- actions*	
[]				

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 Sterling Liquid Corporate Index (FGBC)
- Futures Contracts on Bloomberg US Corporate Index (FUIG)
- Futures Contracts on Bloomberg US High Yield Very Liquid Index (FUHY)

[...]

[...]