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AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

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[...]

**1. Part:  
Contract Specifications for Futures Contracts**

[...]

**1.24 Subpart:  
Contract Specifications for Bond Index Futures Contracts**

The following subpart contains contract specifications for Futures Contracts on bond indices („Bond Index Futures Contracts“).

**1.24.1 Subject Matter of Contract**

- (1) A Bond Index Futures Contract is a futures contract on a specific bond index.
- (2) Futures Contracts on the following bond indices are available for trading at the Eurex Exchanges such that the publication of the enclosed institutions shall determine the composition, weighting and calculation:
  - EURO STOXX 50® Corporate Bond Index (Price, EUR) (STOXX Limited)
- (3) The value of a contract shall be:

EUR 1000 per index point for Futures Contracts on the EURO STOXX® Corporate Bond Index
- (4) If any changes are made in the calculation of an index or its composition and weighting such that the concept of the index appears to be no longer comparable with the concept that applied when the bond index futures contract was admitted to trading, the Management Boards of the Eurex Exchanges 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 authoritative (Chapter II Part 2 Subsection 2.23.2 of the Clearing Conditions for Eurex Clearing AG).

### **1.24.2 Obligation for Performance**

After the close of trading in the contract, the seller of a Bond Index Futures Contract shall pay in cash any difference between the agreed price and the higher final settlement price (Chapter II Part 2 Number 2.23.2. of the Clearing Conditions for Eurex Clearing AG). The purchaser shall pay in cash any difference between the agreed price and the lower final settlement price.

### **1.24.3 Term**

For Bond Index Futures Contracts, terms expiring on the final settlement day (subsection 1.24.4 paragraph (2)) of the next, the second succeeding and the third succeeding quarter-end months (March, June, September, December) are available for trading at the Eurex Exchanges.

### **1.24.4 Last Trading Day, Final Settlement Day, Close of Trading**

- (1) The last trading day of the Bond Index Futures Contracts shall generally be the third Friday of the relevant month provided that such day is a trading day at the Eurex Exchanges; otherwise, it shall be the trading day immediately preceding such day.
- (2) The final settlement day of the Bond Index Futures Contracts shall be the exchange day immediately succeeding the last trading day.
- (3) Close of trading on the last trading day shall be at 19:00 p.m. CET.

### **1.24.5 Price Gradations**

The price of a Bond Index Futures Contract shall be quoted in points. The minimum price change (Tick) at Euro Stoxx 50<sup>®</sup> Corporate Bond Index Futures Contracts shall be 0,01 points, this represents a value of 10 EUR.

### **1.24.6 Performance, Cash Settlement**

- (1) The performance day for Bond Index Futures Contracts shall be the exchange day after the final settlement day of the contract.
- (2) Bond Index Futures 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.

[...]

**3. Part:  
Contracts Off-Book**

[...]

**3.2 Subpart:  
Contracts Admitted for Off-Book Trading**

[...]

<a href="#">Futures Contracts on the Euro STOXX®50 Corporate Bond Index (FCPI)</a>	<u>Y</u>	<u>100</u>
Futures Contracts STOXX® Europe 600 Sector Indices	Y	250
Futures Contracts on the TA-35 Index (FT25)	N	100
Daily Futures Contracts on TAIEX Futures	N	25
Daily Futures Contracts on TAIEX Options	N	100
Eurex Daily Futures on Mini KOSPI 200 Futures	N	100
Eurex Daily Futures on KOSPI 200 Options	N	25

**Bond Index Futures**

<a href="#">Futures Contracts on the Euro STOXX®50 Corporate Bond Index (FCBI)</a>	<u>Y</u>	<u>100</u>
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[...]

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

[...]

- [Futures Contracts on the EURO STOXX 50® Corporate Bond Index \(FCBI\)](#)

[...]

### 3.3.2 Reference trades in the context of an EFP-F trade

[...]

Reference instruments	Eurex contract
<a href="#">Eurex Bond Index Futures</a>	<a href="#">Eurex Fixed Income Futures</a>

[...]

#### **3.3.3.6 Bond Index Futures Contracts**

The following combinations of trades in the reference instrument and Futures Contracts are admissible:

<u>Reference instruments</u>	<u>Eurex contract</u>
<a href="#">Share of Exchange-Traded Funds</a>	<a href="#">Eurex Bond Index Futures</a>
<a href="#">Basket of bonds</a>	<a href="#">Eurex Bond Index Futures</a>

The number of the traded Futures Contracts must be in a specified ratio to the market value of the bonds basket or the Share of Exchange-Traded Funds. The market value of the bonds basket or the Share of Exchange-Traded Funds, at minimum, has to amount to one third of the transaction value of the minimum transaction volume for a block trading transaction in the respective index future (i.e. index level multiplied by contract value multiplied by minimum Block Trades transaction volume, such product being divided by 3) and must not deviate from the contract value of the futures position by more than 20 per cent at maximum. The aforementioned requirements in the market value of the bonds basket or the Share of Exchange-Traded Funds shall not be applicable to a Trade at Index Close.

The bonds basket or the Share of Exchange-Traded Funds has to contain at least 10 per cent of the bonds represented in the bond index. All bonds in the bonds basket or Share of Exchange-Traded Funds must be part of a European Corporate Bond Index.

With regard to futures trades which are part of an EFP-I Trade at Index Close, the minimum number of contracts to be traded is one tenth of the minimum number of tradable contracts specified with regard to Block Trades in the respective index future pursuant to Number 3.2.1.

In the case of an EFP-I trade with a bond index trade as a reference trade, in addition to the general mandatory entries for an off-book trade, the reference number of the basket of bonds or share in exchange-traded index funds and as the notional amount the market value of the basket of shares or share in exchange traded index funds must be entered specifically.

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

- as the reference number an ID must be used indicating that this is a futures trade in the context of a trade at index close ("TAIC");
- in the case of trades which belong together in the case of splitting across several position-creating futures trades of the same product in addition the reference number (TranNo) of the first-entered trade at index close trade must be entered;
- in the field "Text 3" the basis as part of the guaranteed price.

[...]

**Annex C in relation to Contract Specifications:**

**Trading Hours for Futures Contracts**

[...]

**Bond Index Futures Contracts**

<u>Product</u>	<u>Product ID</u>	<u>Pre-Trading Period</u>	<u>Continuous Trading</u>	<u>Post-Trading Full Period</u>	<u>TES Block Trading</u>	<u>Last Trading Day</u>	<u>Trading Until</u>
<u>Euro STOXX 50@ Corporate Bond Index Futures</u>	<u>FCBI</u>	<u>07:30-08:00</u>	<u>07:50-19:00</u>	<u>19:00-20:00</u>	<u>08:00-19:00</u>	<u>19:00</u>	

**Index-Futures-Kontrakte**

<u>Produkt</u>	<u>Produkt-ID</u>	<u>Pre-Trading-Periode</u>	<u>Fortlaufender Handel</u>	<u>Post-Trading Full-Periode</u>	<u>TES Block Trading</u>	<u>Letzter Handelstag</u>	<u>Handel bis</u>
[...]							
<u>iSTOXX® Europe Low Risk Factor Index Futures</u>	<u>FXFR</u>	<u>07:30-07:50</u>	<u>07:50-22:00</u>	<u>22:00-22:30</u>	<u>08:00-22:00</u>	<u>12:00</u>	
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