Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland		Eurex14e As of 05.02.2024	
	*******************	******	
	AMENDMENTS ARE MARKED AS FOLLOWS:		
	INSERTIONS ARE UNDE	RLINED;	
	DELETIONS ARE CROSS	SED OUT	
	***********	*****	
[]			
Part 1	Contract Specifications for Future	es 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 Liquidity Screened Euro High Yield Bond Index (Total Return, EUR) (Bloomberg);-
 - Bloomberg Emerging Market USD Sovereign & Sovereign Owned Index (Total Return, USD) (Bloomberg);
 - Bloomberg Sterling Liquid Corporate Index (Total Return, GBP) (Bloomberg).
- (3) The value of a contract shall be:
 - [...]
 - EUR 200 per index point for Futures Contracts on the Bloomberg Liquidity Screened Euro High Yield Bond Index;-
 - EUR 200 per index point for Futures Contracts on the Bloomberg Emerging Market USD Sovereign & Sovereign Owned Index;
 - EUR 200 per index point for Futures Contracts on the Bloomberg Sterling Liquid Corporate Index.

[...]

[...]

Eurex14e	
As of 05.02.2024	
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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 Liquidity Screened Euro High Yield Bond Index Futures Contracts shall be 0,02 points, this represents a value of EUR 4.
- Bloomberg Emerging Market USD Sovereign & Sovereign Owned Index Futures Contracts shall be 0,01 points, this represents a value of EUR 2.
- Bloomberg Sterling Liquid Corporate Index Futures Contracts shall be 0,01 points, this represents a value of EUR 2.

[...]

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 Liquidity Screened Euro High Yield Bond Index (FEHY)	Y	100	
Futures Contracts on Bloomberg Emerging Market USD Sovereign & Sovereign Owned Index (FUEM)	<u>Y</u>	100	
Futures Contracts on Bloomberg Sterling Liquid Corporate Index (FGBC)	<u>Y</u>	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.

[...]

Contract Specifications for Futures Contracts	Eurex14e	
and Options Contracts at Eurex Deutschland	As of 05.02.2024	
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3.2.3 Exchange for Physicals for Index Futures/FX Futures ("EFP-I")

The following Contracts are admitted:

- **■** [...]
- Futures Contracts on Bloomberg Liquidity Screened Euro High Yield Bond Index (FEHY)
- Futures Contracts on Bloomberg Emerging Market USD Sovereign & Sovereign Owned Index (FUEM)
- Futures Contracts on Bloomberg Sterling Liquid Corporate Index (FGBC)
- **■** [...]

[...]

[...]
