
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:

- ~~EURO STOXX 50® Corporate Bond Index (Price, EUR) (STOXX Limited)~~
- Bloomberg Barclays MSCI Euro Corporate SRI Index (Total Return, EUR) (Bloomberg Barclays);
- Bloomberg Barclays MSCI Global Green Bond Index (Total Return, EUR) (Bloomberg Barclays).

(3) The value of a contract shall be:

- ~~EUR 1000 per index point for Futures Contracts on the EURO STOXX® Corporate Bond Index~~
- 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.

(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, or if the benchmark ceases to be provided, 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 authoritative (Chapter II Part 2 Subsection 2.23.2 of the Clearing Conditions of Eurex Clearing AG).

(5) If the Management Board of Eurex Deutschland decides to discontinue trading of such a Bond Index Futures Contract, open positions shall be settled in cash upon the termination of trading. The Management Board of Eurex Deutschland shall determine the price of the underlying index for purposes of such cash settlement.

[...]

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.

[...]

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	Minimum number of contracts traded
Standard	Additional contract versions Y/N	TES	Eurex EnLight and QTPIP entered Transactions*
Index Futures			
[...]			
Futures Contracts on the STOXX® Europe ESG Leaders Select 30 Index (FSL)	Y	50	N / A
Futures Contracts on the Euro STOXX®50 Corporate Bond Index (FCBI)	Y	100	N / A
[...]			
Bond Index Futures			
Futures Contracts on the Euro STOXX®50 Corporate Bond Index (FCBI)	Y	50	N / A
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	
[...]			

* 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 the TecDAX® (FTDX)
- ~~Futures Contracts on the EURO STOXX 50® Corporate Bond Index (FCBI)~~
- ~~Futures Contracts on Bloomberg Barclays MSCI Euro Corporate SRI Index (FECX)~~
- ~~Futures Contracts on Bloomberg Barclays MSCI Global Green Bond Index (FGGI)~~
- [...]

[...]

Subpart 3.3 Reference Trades Admissible for Off-Book Trading

[...]

3.3.3 Reference trades in the context of the EFP-I Trade Service

[...]

[...]

3.3.3.6 Bond Index Futures Contracts

[...]

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. Alternatively, the bonds basket must exhibit a price correlation with the exchanged Bond Index Future in such a manner that the Bond Index Future is a suitable hedging instrument for the bonds basket in an EFP trade. ~~All bonds in the bonds basket or Share of Exchange-Traded Funds must be part of a European Corporate Bond Index.~~

[...]

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 well as the notional amount the market value of the basket of shares or share in exchange traded index funds must be entered specifically.

[...]

Annex C in relation to Contract Specifications:

[...]

Bond Index Futures Contracts

Product	Product ID	Pre-Trading Period	Continuous Trading	Post-Trading Full Period	TES Block Trading	Last Trading Day	
						Trading Until	
<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>	
<u>Bloomberg Barclays MSCI Euro Corporate SRI Index Futures</u>	<u>FECX</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>	
<u>Bloomberg Barclays MSCI Global Green Bond Index Futures</u>	<u>FGGI</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>	

[...]

Annex E Allocation Scheme (Part A Section 2.5 Paragraph 3 of the Conditions for Trading) and Path Priority (Part A Section 2.5 Paragraph 2 of the Conditions for Trading) *

Product Class	Allocation Scheme	Path Priority
[...]		
Index Futures	Time	Direct Path Priority

Product Class	Allocation Scheme	Path Priority
DAX®-Futures, Euro STOXX 50®-Futures, Mini-DAX®-Futures, STOXX® Europe 600-Futures, EURO STOXX® Banks- and STOXX® Europe 600 Banks-Futures, as well as Futures on MSCI AC Asia ex Japan Index (NTR, USD), MSCI Australia (NTR, USD), MSCI China Free Index (NTR, USD), MSCI EAFE (Price, USD), MSCI EAFE (NTR, USD), MSCI Europe (Price, EUR), MSCI Europe (NTR, EUR), MSCI Europe (NTR, USD), MSCI World (NTR, EUR), MSCI Emerging Markets Index (Price, USD), MSCI Emerging Markets Index (NTR, EUR), MSCI Emerging Markets Index (NTR, USD), MSCI Emerging Markets Asia Index (NTR, USD), MSCI Emerging Markets EMEA (NTR, USD), MSCI Emerging Markets Latin America (NTR, USD), MSCI Hong Kong Index (NTR, USD), MSCI Japan (NTR, USD), MSCI Canada Index (GTR, USD), MSCI North America (NTR, USD), MSCI United Kingdom (NTR, USD), MSCI USA (NTR, USD), MSCI World (Price, USD), MSCI World (NTR, USD).	Time	n/a
[...]		
Interest Rate Swap Futures	Time	Direct Path Priority
<u>Bond Index Futures</u>	<u>Time</u>	<u>Direct Path Priority</u>
[...]		

* Applicable only to products available on the New Trading Architecture (according to Annex F)

[...]
