
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~~) (3M SARON[®] Futures) and futures contracts on the average of the effective interest rates for overnight inter-bank transactions – €STR + a fixed spread (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

[...]

(2) A 3M 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.

~~(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.~~

[...]

[...]

1.1.3 Term

[...]

(2) For 3M 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.

~~(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.~~

[...]

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

[...]

(2) The last trading day and final settlement day of the 3M 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 3M SARON[®] Future is on the last trading day at 6:00 p.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.~~

[...]

1.1.5 Price Gradations

(1) [...]

~~(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.~~

(2) The price of a 3M 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.

[...]

[...]

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 Transactions*
[...]			
Money Market Futures			
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)	N		100
Futures contracts on the average of the effective interest rates for overnight Swiss Franc repo inter-bank transactions SARON [®] (3M SARON [®] Futures) (FSR3)	N		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.

[...]

3.2.2 Exchange for Physicals for Financials ("EFP-F")

The following Interest Rate 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)	10

Futures contracts on the average of the effective interest rates for overnight Swiss Franc repo inter-bank transactions SARON® (3M SARON® Futures) (FSR3)	10
[...]	

[...]

[...]

3.2.4 Exchange for Swaps (“EFS”)

The following Contracts are admitted:

[...]

- 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 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 (“FSR3 Future”)

[...]

[...]

Annex C in relation to Contract Specifications:

[...]

Clearing Hours

[...]

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
Three-Month SARON® Futures	FSO3	07:30-08:00	08:00-18:00	19:00	08:00-18:00	18:15	18:00
<u>3M SARON® Futures</u>	<u>FSR3</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>
[...]							

All times CET

[...]
