
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® (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

[...]

- ~~(3) An EONIA Future is a futures contract on the average of all effective overnight reference rates for the euro (EONIA = €STR + spread) over a period of time determined by Eurex Deutschland taking into account the compounded interest effect. The value of a contract is EUR 1,000,000.~~
- (34) A EUR Secured Funding Future is a futures contract on the average of the STOXX GC Pooling EUR Deferred Funding Rate over a period of time determined by Eurex Deutschland taking into account the compounded interest effect. The value of a contract is EUR 1,000,000.
- (45) If any changes are made in the calculation of an index or its composition or weighting such that the concept of the index appears to be materially different and no longer comparable with the concept that applied when the futures contract was admitted to trading, the Management Board of Eurex Deutschland may order the termination of trading in such contract as of the last trading day prior to the date these changes occur. Open positions shall be settled in cash upon the termination of trading. The respective final settlement price shall be used (Chapter II Number 2.2.2 of the Clearing Conditions of Eurex Clearing AG).

~~(56)~~ If the Management Board of Eurex Deutschland decides to discontinue trading of such a Money Market Futures Contract based on such an Index, 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.

1.1.3 Term

[...]

~~(3)~~ For EONIA Futures, at a maximum, terms expiring on the final settlement day (Subsection 1.1.4 Paragraph (3)) of the current period of time determined by Eurex Deutschland and the four succeeding periods of time determined by Eurex Deutschland as set out in Subsection 1.1.3 Paragraph (5), are available for trading at Eurex Deutschland.

~~(34)~~ For EUR Secured Funding Futures, at a maximum, terms expiring on the final settlement day (Subsection 1.1.4 Paragraph (34)) of the current period of time determined by Eurex Deutschland and the four succeeding periods of time determined by Eurex Deutschland as set out in Subsection 1.1.3 Paragraph (46), are available for trading at Eurex Deutschland.

~~(5)~~ These are the periods of time determined by Eurex Deutschland with regard to EONIA Futures (it is possible that there are periods included in this list which pursuant to Subsection 1.1.3 Paragraph (3) and Paragraph (4) are not yet or no longer available):

Start of maintenance period	Last Trading Day, End of maintenance period	Futures Expiration Date, Publication of Last Reference Rate	Duration of Period (Number of Days)	Expiration Month in the Eurex System
16-Sep-20	03-Nov-20	04-Nov-20	49	Nov-20
04-Nov-20	15-Dec-20	16-Dec-20	42	Dec-20
16-Dec-20	26-Jan-21	27-Jan-21	42	Jan-21
27-Jan-21	16-Mar-21	17-Mar-21	49	Mar-21
17-Mar-21	27-Apr-21	28-Apr-21	42	Apr-21
28-Apr-21	15-Jun-21	16-Jun-21	49	Jun-21
16-Jun-21	27-Jul-21	28-Jul-21	42	Jul-21
28-Jul-21	14-Sep-21	15-Sep-21	49	Sep-21
15-Sep-21	2-Nov-21	3-Nov-21	49	Nov-21
3-Nov-21	21-Dec-21	22-Dec-21	49	Dec-21

~~(46)~~ These are the periods of time determined by Eurex Deutschland with regard to EUR Secured Funding Futures (it is possible that there are periods included in this list which pursuant to Subsection 1.1.3 Paragraph (3) and Paragraph (4) are not yet or no longer available):

[...]

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

[...]

~~(3) The last trading day of the EONIA Futures Contract shall be the last exchange day of the relevant period of time determined by Eurex Deutschland (pursuant to Subsection 1.1.3 Paragraph (3) and (5)). The final settlement day of the EONIA Futures Contracts shall be the exchange day immediately succeeding the last trading day – provided that on this day the European Money Markets Institute has determined the reference interest rate for overnight inter-bank deposits, EONIA, otherwise the preceding exchange day.~~

~~— The close of trading for the EONIA Futures Contract is on the last trading day at 6:00 p.m. CET.~~

(34) The last trading day and final settlement day of the EUR Secured Funding Rate Futures Contract shall be the last Exchange day of the relevant period of time determined by Eurex Deutschland (pursuant to Subsection 1.1.3 Paragraph (34) and (46)) - provided that on this day STOXX has determined the STOXX GC Pooling EUR Deferred Funding Rate otherwise the preceding Exchange day.

The close of trading for the EUR Secured Funding Futures Contract is on the last trading day at 6:00 p.m. CET.

1.1.5 Price Gradations

[...]

~~(3) The price of an EONIA 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 EUR 5.83.~~

(34) The price of a EUR Secured Funding 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 EUR 5.83.

[...]

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 average of the effective interest rates for overnight Swiss Franc repo inter-bank transactions SARON® (3M SARON® Futures) (FSR3)	N	100	
Futures Contracts on the average of all effective interest rates for overnight inter-bank transactions – €STR + fixed spread – over a period of time determined by Eurex Deutschland, EONIA (EONIA Futures) (FEO1)	N	300	
[...]			

* 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”)

[...]

Product	Minimum number of contracts traded
[...]	
Futures contracts on the average of the effective interest rates for overnight Swiss Franc repo inter-bank transactions SARON® (3M SARON® Futures) (FSR3)	10
Futures Contracts on the average of all effective interest rates for overnight inter-bank transactions – €STR + fixed spread – over a period of time determined by Eurex Deutschland, EONIA (EONIA Futures) (“FEO1 Future”)	10
[...]	

[...]

3.2.4 Exchange for Swaps (“EFS”)

[...]

- 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”)
- ~~Futures Contracts on the average of all effective interest rates for overnight inter-bank transactions – €STR + fixed spread – over a period of time determined by Eurex Deutschland, EONIA (“FEO1 Future”)~~

[...]
