

## 1 Part: General Provisions

### 1.3 Subpart: Types of Orders and their Execution

#### 1.3.1 Types of Orders and Quotes

- (1) ...
- (2) The following quotes may be entered by Exchange Participants into the EDP system of the Eurex Exchanges:
  - a. ...;
  - b. ...;
  - c. with respect to Inter Product Spreads as well as Delta Neutral Products, Quotes - as well as bid-only and ask-only quotes - by any Exchange Participant.
- (3) ...

#### 1.3.7 Orders and Quotes with respect to Delta Neutral Products

- (1) Orders or quotes for Delta Neutral Products are orders or quotes to buy a specific number of options contracts and to sell simultaneously a number of futures contracts derived from the delta of the options contract at the price of the futures contract determined by the Eurex Exchanges. The futures contract and the options contract will at all times relate to the same underlying or the futures contract will be the underlying of the options contract. The Boards of Management of the Eurex Exchanges determine the combinations of futures and options, which may be traded as Delta Neutral Product and which a Delta Neutral Product consists of, as well as a price spread of the futures contract, the exceeding of which will result in a price adjustment of the futures contract.
- (2) Orders or quotes for Delta Neutral Products can only be executed against orders or quotes for the same Delta Neutral Products. An execution of orders or quotes with respect to Delta Neutral Products against orders or quotes with respect to other Delta Neutral Products is not possible.

The following types of orders with respect to Delta Neutral Products are admissible:

- a. Market orders,
  - b. Limit Orders.
- (3) Orders or quotes for Delta Neutral Products may only be entered or changed during the Trading Period. All orders or quotes with respect to Delta Neutral Products shall, prior to each price adjustment of the futures contract and after the end of the Trading Period, be deleted.
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## 2 Part: Contract Specifications

### 2.1 Subpart: Contract Specifications for Futures Contracts

#### 2.1.17 ~~(deleted)~~ Sub-Subpart: Specifications for Futures Contracts on the Monthly Average of the Effective Interest Rates for Overnight Inter-Bank Deposits, EONIA (One Month EONIA Futures)

##### 2.1.17.1 Subject Matter of Contract

- (1) A One Month EONIA Future is a futures contract on the compounded average of the effective overnight reference rate for the euro (EONIA) determined by the European Central Bank - for a period of one calendar month. The value of a contract shall be 3,000,000 EUR.
- (2) After the close of trading in the contract, the seller of a One Month EONIA Future shall pay in cash any difference between the agreed price and the higher final settlement price. The purchaser of a One Month EONIA Future shall pay in cash any difference between the agreed price and the lower final settlement price.

The final settlement price shall be determined by the Eurex Exchanges after 19:00 CET on the final settlement day for a contract (subsection 2.1.17.2 paragraph (2) sentence 1) on the basis of the monthly average reference interest rate for overnight deposits in euro, EONIA, determined by the European Central Bank for the respective calendar month.

The monthly average calculation is a compounded rate. The calculation includes all EONIA reference rates as determined by the European Central Bank from the first calendar day until the last calendar day of the respective contract month. For Saturdays, Sundays and bank holidays on which the European Central Bank does not calculate an EONIA rate, the rate from the previous day on which an EONIA rate was determined by the European Central Bank will be taken as a basis.

To fix the final settlement price the compounded EONIA average rate will be arithmetically rounded to the nearest price interval (0.005, 0.01 or a multiple thereof) and then subtracted from 100.

##### 2.1.17.2 Term, Close of Trading

- (1) Terms expiring on the final settlement day of the current calendar month and the eleven succeeding calendar months are available for trading at the Eurex Exchanges.
- (2) The last trading day and final settlement day of a contract shall be the last Exchange day of the relevant performance month (calendar month pursuant to paragraph (1)) - provided that on this day the European Central Bank has determined the reference interest rate for overnight inter-bank deposits, EONIA, otherwise the preceding Exchange day. The close of trading for the expiring contract is 19:00 CET.

##### 2.1.17.3 Price Gradations

The prices of the contracts shall be quoted as a percentage with 3 decimal places on a basis of 100 less the interest rate

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traded.

The minimum change in price ("Tick") shall be 0.005 percentage points (12.50 EUR).

2.1.17.4 Performance, Cash Settlement

- (1) The performance day shall be the Exchange day after the last trading day.
- (2) Contracts shall be performed by cash settlement between 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.

2.1.17.5 Consummation of Transactions (Pro Rata Matching)

The matching of orders and quotes relating to the One Month EONIA Future shall take place on the basis of the Pro Rata Matching Principle in accordance with subsection 1.2.2 paragraph (5).

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