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**CHANGES ARE MARKED AS FOLLOWS:**

**AMENDMENTS ARE UNDERLINED**

**DELETIONS ARE CROSSED OUT**

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[...]

**1 Part:  
Contract Specifications for Futures Contracts**

**1.1 Subpart:  
Contract Specifications for Money Market Future Contracts**

[...]

**1.2 Subpart:  
Contract Specifications for Fixed Income Futures Contracts**

The following subpart contains contract specifications for futures contracts on notional debt securities of the Federal Republic of Germany with different terms (Euro Schatz Futures, Euro Bobl Futures, Euro Bund Futures und Euro Buxl® Futures) as well as Futures contracts on notional long-term debt securities of the Republic of Italy (Buoni del Tesoro Polienerali), which are hereafter referred to as “Euro Fixed Income Futures” and futures contracts on a long term national bond of the Swiss Confederation (CONF Futures).

**1.2.1 Subject Matter of Contract**

(1) A Euro Fixed Income Futures is a futures contract on a notional debt security of the Federal Republic of Germany

- with a term of 1.75 to 2.25 years and a coupon of 6% (Euro Schatz Futures), ~~of~~
- with a term of 4.5 to 5.5 years and a coupon of 6% (Euro Bobl Futures), ~~of~~
- with term of 8.5 to 10.5 years and a coupon of 6% (Euro Bund Futures), ~~of~~
- with a term of 24 to 35 years and a coupon of 4% (Euro Buxl® Futures)

or a futures contract on a notional debt security of the Republic of Italy

- with a term of 8.5 to 11 years and an original term of no longer than 16 years and a coupon of 6% (Euro BTP Futures).

The par value of any such contract is EUR 100,000.

- (2) A CONF future is a futures contract on a national bond of the Swiss Confederation with a remaining term of 8 to 13 years and an interest rate of 6%. The par value of any such contract is CHF 100,000.

### **1.2.2 Obligation for Performance**

- (1) After the close of trading in the respective Euro Fixed Income Futures Contract, the seller of a Euro Fixed Income Futures undertakes to notify debt securities with the nominal value of the respective contract from the respective basket of deliverable bonds and to deliver such debt securities on the delivery day (subsection 1.2.6 paragraph (1)). Debt securities denominated in Euro ~~from the Federal Republic of Germany~~ may be selected for delivery, having a non-redeemable remaining term pursuant to subsection 1.2.1 paragraph (1). The debt securities must have a minimum issue volume of EUR 5 billion, for Euro Buxl Futures contracts and Euro BTP Futures contracts, a minimum issue volume of EUR 10 billion applies.
- (2) After the close of trading in CONF Futures Contracts, the seller of a CONF-Futures undertakes to notify bonds with the nominal value of the contract and to deliver on the time of delivery (subsection 1.2.6 paragraph 1). Bonds denominated in Swiss Francs from the Swiss Confederation may be selected for delivery, having a remaining term pursuant to subsection 1.2.1 paragraph (2). In the case of bonds with an early redemption option, the first and last possible redemption dates as of the time of delivery of the contract must be between 8 and 13 years. The bonds must have a minimum issue volume of CHF 500 million.
- (3) The purchaser shall be required to pay the tender price (Chapter II, subsection 2.3.4 of the Clearing Conditions of Eurex Clearing AG).

### **1.2.3 Term**

For Fixed Income Futures Contracts terms expiring on the delivery day (subsection 1.2.6 paragraph (1)) of the next, the second succeeding and the third succeeding delivery months are available at the Eurex Exchanges. Delivery months are the quarter-end months March, June, September and December.

### **1.2.4 Last Trading Day, Close of Trading**

The last trading day of the Fixed Income Futures contracts shall be two Exchange days prior to the delivery day (subsection 1.2.6 paragraph (1)) of the relevant quarter-end month.

Trading in Fixed Income Futures Contracts shall end at 12:30 p.m. CET on the last trading day.

### **1.2.5 Price Gradations**

- (1) The price of a Euro Schatz Futures contract shall be quoted as a percentage of their par value, with three decimal places. The minimum price change ("Tick") shall be 0.005 percent; this represents a value of EUR 5.
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- (2) The price of a Euro Bobl Futures, Euro Bund Futures, [Euro BTP Futures](#), Euro Buxl® Futures and CONF Futures contract shall be quoted as a percentage of their par value, with two decimal places. The minimum price change (“Tick”) shall be 0, 01 percent, the tick in Euro Buxl Futures contracts shall be 0.02 %; this represents a value of EUR 10 for the Euro Fixed Income Futures contracts or EUR 20 for Euro Buxl Futures contracts and CHF 10 for the CONF Futures contracts.

[...]

### Annex C in relation to Contract Specifications:

#### Trading Hours Futures Contracts

[...]

#### Fixed Income Futures Contracts

Product	Product-ID	Pre-Trading-Period	Continuous Trading	Post-Trading Full-Period	OTC Block Trading	Last Trading Day	
						Trading until	Notification until
Euro-Schatz Futures	FGBS	07:30-08:00	08:00-22:00	22:00-22:30*	08:00-22:00	12:30	20:00
Euro-Bobl Futures	FGBM	07:30-08:00	08:00-22:00	22:00-22:30 <sup>10</sup>	08:00-22:00	12:30	20:00
Euro-Bund Futures	FGBL	07:30-08:00	08:00-22:00	22:00-22:30 <sup>10</sup>	08:00-22:00	12:30	20:00
<a href="#">Euro-BTP Futures</a>	<a href="#">FBTP</a>	<a href="#">07:30-08:00</a>	<a href="#">08:00-19:00</a>	<a href="#">19:00- 19:30</a>	<a href="#">08:00 – 19:00</a>	<a href="#">12:30</a>	<a href="#">20:00</a>
Euro-Buxl® Futures	FGBX	07:30-08:00	08:00-22:00	22:00-22:30 <sup>10</sup>	08:00-22:00	12:30	20:00
CONF-Futures	CONF	07:30-08:30	08:30-17:00	17:00-20:00	08:30-17:00	12:30	20:00

All times in CET

[...]

\* On each last trading day, the Post Trading Full-Period starts at 12.30 CET and ends at 20:00 CET.