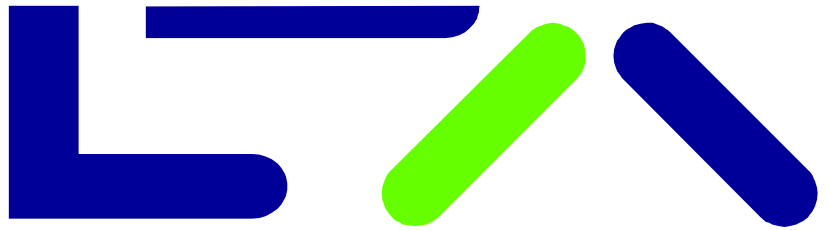


X-pand into the Future



eurex circular 120/09

Date: Frankfurt, June 18, 2009
Sender: 1. Eurex Deutschland and Eurex Zürich
2. Eurex Clearing AG
Recipients: All Trading Members of Eurex Deutschland and Eurex Zürich, all Clearing Members of
Eurex Clearing AG and Vendors
Authorized by: Peter Reitz

Euro-BTP Futures: Introduction of Futures Contracts on long-term Italian Government Bonds

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Content may be most important for:

➤ All departments

Attachments:

1. Designated Market Maker Program
2. FAX Reply – Taxpayer Identification Number
Eurex Deutschland and Eurex Zürich
3. Contract Specifications for Futures Contracts and
Options Contracts at Eurex Deutschland and Eurex
Zürich
Eurex Clearing AG
4. Conditions for Utilization of the OTC Trade Entry
Facilities (General Conditions for Participation)
5. Clearing Conditions for Eurex Clearing AG
6. Price List for Eurex Clearing AG

Summary:

In their session on June 10, 2009, the Management Boards of the Eurex Exchanges and the Executive Board of Eurex Clearing AG decided to introduce a new futures contract on notional long-term bonds of the Republic of Italy ("Buoni del Tesoro Poliennali"), i.e. Euro-BTP Futures (FBTP), effective **September 14, 2009**.

This circular contains information on the following issues:

1. Date of introduction
2. Contract specifications
3. Trading hours
4. Risk parameters
5. OTC Trade Entry Facilities
6. Transaction fees
7. Market-Making
8. Preparations for start of trading



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**Euro-BTP Futures: Introduction of Futures Contracts on
long-term Italian Government Bonds**

1. Date of Introduction

In their session on June 10, 2009, the Management Boards of the Eurex Exchanges and the Executive Board of Eurex Clearing AG decided to introduce a new futures contract on notional long-term bonds of the Republic of Italy (Euro-BTP Futures).

By introducing a 10-year futures contract on Italian government bonds, Eurex responds to the varying developments on the European bonds markets in the long-term interest rate segment and to the consequent strong market interest in a futures contract on government bonds which are representative for bonds with non-triple A rating and that constitute an efficient and cost-effective hedging tool for this segment. The introduction of the futures contracts will be supported by a Market-Making program.

The introduction will take place on Monday, September 14, 2009.

Eurex Deutschland and Eurex Zürich

To implement these decisions, Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich will be amended as specified in attachment 3 with effect from September 14, 2009.

Eurex Clearing AG

To implement the decisions of the Management Boards of the Eurex Exchanges, Eurex Clearing AG will adjust the Conditions for Utilization of the OTC Trade Entry Facilities (General Conditions for Participation - attachment 4), the Clearing Conditions for Eurex Clearing AG (attachment 5) and the Price List for Eurex Clearing AG (attachment 6) with regard to the clearing services it offers. These changes will also become effective on September 14, 009.

2. Contract Specifications

Underlying instrument	Notional long-term debt instruments issued by the Republic of Italy with an original maturity of no longer than 16 years and a remaining time of maturity of 8.5 to 11 years and a coupon of 6 percent
Eurex product code	FBTP
ISIN	DE000A0ZW3V8
Contract value	EUR 100.000
Settlement	On delivery day, a delivery obligation arising out of a short position in a Euro-BTP Futures contract can only be fulfilled by the delivery of certain debt securities, i.e. government bonds issued by the Republic of Italy, with an original maturity of no longer than 16 years and a remaining time of maturity of 8.5 to 11 years. Such debt securities must have a minimum issue amount of EUR 10 bn. Settlement of Italian government bonds in case of physical delivery will be done via Clearstream Banking Luxembourg.
Price determination	In percent of the nominal value, with two decimal places.
Minimum price change	0.01 percent; this equals a value of EUR 10.
Delivery day	The tenth calendar day of the respective quarterly month, if this day is an exchange trading day, otherwise the following exchange trading day.

Contract months	The next three quarterly months of the cycle March, June, September and December.
Last trading day	Two exchange trading days before the delivery day of the respective delivery month. End of trading for the maturing delivery month is 12:30 CET.
Daily settlement price	The Daily Settlement Price for the current maturity month is derived from the volume-weighted average of the prices of all transactions during the minute before 17:15 CET (reference point), provided that more than five trades were concluded within this period. For the remaining maturity months the Daily Settlement Price for a contract is determined based on the average bid/ask spread of the combination order book.
Final settlement price	The Final Settlement Price is established by Eurex on the Final Settlement Day at 12:30 CET; based on the volume-weighted average price of all trades during the final minute of trading provided that more than ten trades occurred during this minute; otherwise the volume-weighted average price of the last ten trades of the day, provided that these are not older than 30 minutes. If such a price cannot be determined, or does not reasonably reflect the prevailing market conditions, Eurex will establish the Final Settlement Price.

The Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich (attachment 3) and the Clearing Conditions for Eurex Clearing AG (attachment 5) were amended accordingly.

3. Trading Times*

Product	Pre-Trading	Trading	Post-Trading	OTC-Trading
Euro-BTP Futures	07:30-08:00	08:00-19:00	19:00-19:30	8:00-19:00

*all times CET; on the last trading day, the respective contract is traded until 12:30.

4. Risk Parameters

Margin parameters will be published in due time on the Eurex website under the path:

www.eurexchange.com > Clearing > Risk & Margining > Risk Parameters

5. OTC Trade Entry Facilities

Euro-BTP Futures are admitted for the Exchange for Physicals-, Exchange for Swaps - and Block Trade Facilities. Minimum size for OTC Block Trades is 250 contracts.

The Conditions for Utilization of the OTC Trade Entry Facilities were amended accordingly (attachment 4).

6. Transaction Fees

Transaction fees for trading Euro-BTP Futures are EUR 0.20 per contract for matching of order book transactions and EUR 0.30 per contract for entering OTC transactions.

For further details, please see attachment 6.

7. Market-Making

As Designated Market Makers in Euro-BTP Futures, Eurex Members agree to supply bid and ask prices (quotes) for a determined minimum number of contracts during a fixed period of time for a defined average spread on a monthly basis. Designated Market-Making will be in place between September 14, 2009 and March 31, 2010 (Commitment Period).

For details and exact parameters of the Market-Making program, please refer to attachment 1.

Please note: Since coming into effect of Eurex circular 083/07, formal application for Market-Making is no longer required. At the same time, we would like to ask interested Members to contact the responsible contact persons at Eurex Product Strategy (Nadja Urban or Joachim Heinz) for registration purposes.

8. Preparations for Start of Trading

- All Eurex Members (General-, Direct- or Non-Clearing Members) who wish to participate in trading in Euro-BTP Futures at Eurex and General Clearing Members whose Non-Clearing Members wish to participate in trading in Euro-BTP Futures at Eurex, are requested to inform Eurex (c/o Member Services & Admission) of their Italian Taxpayer Identification Number (TIN) per Fax Reply (attachment 2) by September 9, 2009, the latest. If the TIN is not available to Eurex by that date, the respective Member cannot be activated for this product in time for trading start. Specification of the TIN is mandatory for orderly settlement of trades in case of physical delivery of Italian government bonds.
- The Euro-BTP Future will be available in simulation as of July 13, 2009.
- Further information (e.g., about deliverable bonds, conversion factors, mistrade ranges, data vendor codes etc.) will be published on the Eurex website in due time before the introduction of the new products under the path:
www.eurexchange.com > Trading > Products > Interest Rate Derivatives > Fixed Income Derivatives
- On Monday, September 14, 2009, trading in Euro-BTP Futures contracts will start. Orders and quotes can be entered into the Eurex[®] system as of 07:31 CET.

Frankfurt, June 18, 2009



Designated Market Maker (DMM) Program for Euro-BTP Futures

Quote Obligations

Minimum Size: 20 contracts on the bid and ask side (as outlined below).
Average Spread: 0.08 percent of the par value (price quotation) on a monthly basis

In fast market conditions the spread will be doubled and the number of contracts will be halved

Quotation Period: 85 percent of the core trading hours of Italian government bonds (09:00 a.m. to 5:30 p.m. CET) on a monthly average.
Market Makers will be obliged to supply bid and ask quotes only in the front month contracts until three exchange trading days immediately preceding the last trading day of the front month contract; afterwards, market makers have the choice of quoting the front month or the next contract month.

Fee Rebates and Revenue Sharing

DMM Fees: Upon fulfilment of obligations, Designated Market Maker firms (DMM) will receive a total refund of trading and clearing fees for Euro-BTP Futures contracts traded on the P- and M-accounts during the commitment period (September 14, 2009 up to March 31, 2010) on a monthly basis.
Refunds apply for the entire member-firm market making volume on the P- and M- accounts.

Extended DMM Fees: If obligations are fulfilled for at least 5 out of the 7 months during the commitment period DMM firms will receive an additional total refund of trading and clearing fees for Euro-BTP futures for the next 12 months (until March 31, 2011) on the P- and M-accounts.

Revenue Sharing: If obligations are fulfilled for at least 5 out of the 7 months during the commitment period 50% of the revenues in 2010 and 2011 is distributed on a quarterly basis to the three leading market makers during the commitment period according their trading share within this group.



FAX – Reply – Taxpayer Identification Number

Fixed Income Clearing: Italian Taxpayer Identification Number for Fixed Income transactions

We kindly ask you to fill in and return this fax

To: **Member Services & Admission**

Fax: +49-69-211-1 17 01

Member-ID:

Name

Company

Phone

e-mail

For automated processing of the Taxpayer Identification Number (TIN) within the delivery management for Italian bonds, we advise our following Italian Taxpayer Identification Number:

Date: _____

Signature: _____

CHANGES ARE MARKED AS FOLLOWS:

AMENDMENTS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

[...]

**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), or
- with a term of 4.5 to 5.5 years and a coupon of 6% (Euro Bobl Futures), or
- with term of 8.5 to 10.5 years and a coupon of 6% (Euro Bund Futures), or
- 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.
-

**Contract Specifications for Futures Contracts and
Options Contracts at Eurex Deutschland and Eurex
Zürich**

- (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 ¹⁰	08:00-22:00	12:30	20:00
Euro-Bund Futures	FGBL	07:30-08:00	08:00-22:00	22:00-22:30 ¹⁰	08:00-22:00	12:30	20:00
<u>Euro-BTP Futures</u>	<u>FBTP</u>	<u>07:30-08:00</u>	<u>08:00-19:00</u>	<u>19:00- 19:30</u>	<u>08:00 – 19:00</u>	<u>12:30</u>	<u>20:00</u>
Euro-Buxl [®] Futures	FGBX	07:30-08:00	08:00-22:00	22:00-22:30 ¹⁰	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

[...]

¹_____

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

**Conditions for Utilization of the OTC Trade Entry
(General Conditions for Participation)**

September 14, 2009

Page 1

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[...]

5 Contract Price of OTC Trades

5.1 The contract price of OTC Trades entered into the Eurex Clearing System using one of the OTC Trade Entry Facilities must lie within an interval determined by Eurex Clearing AG pursuant to subsection 5.2 and 5.3. If such interval cannot be determined pursuant to subsection 5.2 and 5.3, Eurex Clearing AG shall determine it at its own discretion.

5.2 For Futures Contracts, the intervals within the meaning of subsection 5.1 are generally determined as follows:

[...]

5.2.4 For Futures contracts on short-, mid- and long-term debt securities of the Federal Republic of Germany, the Republic of Italy respectively the Swiss Confederation, the interval results from the daily high and daily low values of the respective Futures contract. When calculating the interval, the following premiums and reductions shall be added respectively deducted:

Euro-Schatz Futures: +/- 0.02

Euro-Bobl Futures: +/- 0.05

Euro-Bund Futures : +/- 0.08

Euro-Buxl Futures: +/- 0.30

Euro-BTP Futures : +/- 0.08

Conf-Futures: +/- 0.25

[...]

**Conditions for Utilization of the OTC Trade Entry
(General Conditions for Participation)**

September 14, 2009

Page 2

9 Admitted Products

9.1 Eurex Clearing AG has admitted the following products to the EFP Trade Facility and to the EFS Trade Facility:

[...]

- Futures Contracts on a Notional Short-Term Debt Security of the Federal Republic of Germany ("FGBS Futures")
- Futures Contracts on a Notional Long-Term Debt Security of the Republic of Italy ("FBTP Futures")
- Futures Contracts on a Notional Long-Term Debt Security of the Swiss Confederation ("CONF Futures")

[...]

9.3 Eurex Clearing AG has admitted the following products to the Block Trade Facility even if they had been entered within the scope of options strategies or options volatility strategies:

Product	Minimum number of tradable contracts
[...]	
Futures Contracts on a Notional Particularly Long-Term Debt Security of the Federal Republic of Germany (Euro BUXL [®] Futures; FGBX)	100
<u>Futures Contracts on a Notional Long-Term Debt Security of the Republic of Italy (Euro BTP Futures; FBTP)</u>	<u>250</u>
Futures Contracts on a Notional Long-Term Debt Security of the Federal Republic of Germany (Euro BUND Futures; FGBL)	2,000
[...]	

[...]

**Conditions for Utilization of the OTC Trade Entry
(General Conditions for Participation)**

September 14, 2009

Page 3

**Annex A to the General Conditions for Participation:
OTC Periods of Use (all times in CET)**

Futures-Contracts

[...]

Interest Rate Futures Contracts

Product	Product-ID	Start-End
Euro Schatz Futures	FGBS	08:00- 22:00
Euro Bobl Futures	FGBM	08:00-22:00
Euro Bund Futures	FGBL	08:00-22:00
Euro Buxl® Futures	FGBX	08:00-22:00
Euro BTP Futures	FBTP	08:00-19:00
CONF Futures	CONF	08:30-17:00

[...]

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[...]

Chapter II

Transactions at Eurex Deutschland and Eurex Zürich (Eurex Exchanges)

[...]

Part 2

Clearing of Futures Contracts

[...]

2.3 Clearing of Fixed Income Futures contracts

[...]

2.3.4 Fulfilment, Delivery

(1) A delivery obligation arising out of a short position in a Euro-fixed income futures contract may only be performed by the debt securities determined by Eurex Clearing AG. For delivery, debt securities of ~~the Federal Republic of Germany~~ denominated in EUR with a fixed coupon of the Federal Republic of Germany (for Euro-Schatz-, Euro-Bobl-, Euro-Bund- and Euro-Buxl Futures contracts) and of the Republic of Italy (for Euro-BTP-Futures contracts) can be chosen with a remaining uncalleable term of:

- 1.75 up to 2.25 years for Euro-treasure Futures contracts
- 4.5 up to 5.5 years for Euro-Bobls Futures contracts
- 8.5 up to 10.5 years for Euro-federal Futures contracts
- 24 up to 35 years for Euro-Buxl Futures contracts
- 8.5 up to 11 years and an original term of no longer than 16 years for Euro-BTP Futures contracts.

The bonds have to possess a minimum issuance volume of EUR 5 billion; Euro Buxl- and Euro-BTP Futures contracts, in contrast, have to amount to a minimum issuance volume of EUR 10 billion.

A delivery obligation arising out of a short position in a CONF futures contract may only be performed by obligations determined by Eurex Clearing AG. Obligations of the Swiss Confederation denominated in Swiss Francs with a remaining term of at least eight years up to 13 years at most can be chosen. Concerning obligations with early redemption option, the first and last possible redemption date at the point of delivery of the contract must be between eight and 13 years. The obligations must possess a minimum issuance volume of CHF 500 millions.

[...]

CHANGES ARE MARKED AS FOLLOWS:

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[...]

3 Transaction Fees of Eurex Deutschland and Eurex Zürich

[...]

3.1 Matching of Exchange Transactions / Recording of Derivatives Transactions (Trade)

3.1.1 Exchange Transactions

3.1.1.1 Regular Transactions

Contract	Fee per Contract A and P Accounts	Fee per Contract M-Accounts (Regular Market-Making)*	Fee per Contract M-Accounts (Permanent Market-Making)*	Fee per Contract M-Accounts (Advanced Market-Making)*
[...]				
Interest Rate Derivatives				
Futures				
One-Month EONIA Future	EUR 0.20			
Three-Month EURIBOR Future	EUR 0.20			
Euro Schatz Future, Euro Bobl Future, Euro Bund Future, Euro Buxl® Future	EUR 0.20			
<u>Euro-BTP Future</u>	<u>EUR 0.20</u>			
CONF Future	CHF 0.30			
[...]				

[...]

Price List for Eurex Clearing AG**3.1.2 OTC Transactions****3.1.2.1 Fees for OTC Entries – Block Trades**

Contract	Fee per Contract A-and P-Accounts	Fee per Contract M-Accounts (Regular Market-Making)*	Fee per Contract M-Accounts (Permanent Market-Making)*	Fee per Contract M-Accounts (Advanced Market-Making)*
[...]				
Interest Rate Derivatives				
Futures				
One-Month EONIA Future	EUR 0.30			
Three-Month EURIBOR Future	EUR 0.30			
Euro Schatz Future, Euro Bobl Future, Euro Bund Future	EUR 0.30			
Euro Buxl® Future**	EUR 0.30			
<u>Euro-BTP Future</u>	<u>EUR 0.30</u>			
CONF Future	CHF 0.45			
[...]				

[...]

3.1.2.3 OTC Entries – EFP-and EFPI Trades

Contract	Fee per Contract A-und P-Accounts
[...]	
Interest Derivatives	
Futures	
Euro-Schatz Future, Euro-Bobl Future, Euro-Bund Future	EUR 0.30
Euro-Buxl® Future	EUR 0.30
<u>Euro-BTP Future</u>	<u>EUR 0.30</u>
CONF Future	CHF 0.45
[...]	

3.1.2.4 OTC Entries – EFS-Trades

Contract	Fee per Contract A-und P-Accounts
Interest Derivatives	
Futures	
Euro-Schatz Future, Euro-Bobl Future, Euro-Bund Future	EUR 0.30
Euro-Buxl® Future	EUR 0.30
<u>Euro-BTP Future</u>	<u>EUR 0.30</u>
CONF Future	CHF 0.45
[...]	

Price List for Eurex Clearing AG

[...]

3.2 Position Closing Adjustments

Position Closing Adjustments, if these do not take place between 13:30 CET on the day of trade and before 13:30 CET of the following trading day:

Contract:	Fee per Contract:
[...]	
Interest Rate Derivatives	
One-month EONIA Future	EUR 0.40
Three month EURIBOR Future	EUR 0.40
Euro Schatz Future, Euro Bobl Future, Euro Bund Future, Euro Buxl® Future, Euro-BTP Future Option on Euro Schatz Future Option on Euro Bobl Future, Option on Euro Bund Future	EUR 0.40
CONF Future	CHF 0.60
[...]	

[...]

3.4 Determination of the Bonds to be delivered (Notification)

Contract:	Fee per Contract:
Interest Rate Derivatives	
[...]	
One-Month-EONIA Future	EUR 0.40
Three-Month -EURIBOR Future	EUR 0.40
Euro Schatz Future, Euro Bobl Future, Euro Bund Future, Euro Buxl® Future, Euro-BTP Future	EUR 0.20
CONF Future	CHF 0.30

3.5 Allocation of the Bonds to be delivered (Allocation)

Contract:	Fee per Contract:
Interest Rate Derivatives	
Euro Schatz Future, Euro Bobl Future, Euro Bund Future, Euro Buxl® Future, Euro-BTP Futures	EUR 0.20
CONF Future	CHF 0.30

[...]