
AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

[...]

Subpart 1.2 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 and Euro Buxl® Futures), Futures contracts on notional debt securities of the Republic of Italy (Buoni del Tesoro Polienerali) with different terms (Short-term Euro-BTP-Futures, Mid-term Euro-BTP-Futures, Euro-BTP-Futures), Futures contracts on notional debt securities of the Republic of France with different terms (Euro OAT Futures and Mid-Term-Euro-OAT Futures; OAT: Obligations Assimilables du Trésor), as well as Futures contracts on notional debt securities of the Kingdom of Spain (Euro-Bono-Futures; Bono: Obligaciones del Estado) 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 an original term of no longer than eleven years as well as a coupon of 6 per cent (Euro Schatz Futures),
 - with a term of 4.5 to 5.5 years and an original term of no longer than eleven years as well as a coupon of 6 per cent (Euro Bobl Futures),
 - with term of 8.5 to 10.5 years and an original term of no longer than eleven years as well as a coupon of 6 per cent (Euro Bund Futures),
 - with a term of 24 to 35 years and a coupon of 4 per cent (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 per cent (Euro BTP Futures),

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- with a term of 4.5 to 6 years and an original term of no longer than 16 years and a coupon of 6 per cent (Mid-term Euro BTP Futures),
- with a term of 2 to 3.25 years and a coupon of 6 per cent (Short-term Euro BTP Futures),

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

- with a term of 8.5 to 10.5 years and an original term of no longer than 17 years and a coupon of 6 per cent (Euro OAT Futures),
- with a term of 4.5 to 5.5 years and an original term of no longer than 17 years and a coupon of 6 per cent (Mid-Term-Euro-OAT Futures).

or a futures contract on a notional debt security of the Kingdom of Spain

- with a term of 8.5 to 10.5 years and a coupon of 6 per cent. The ~~and an~~ original term ~~of is~~ no longer than 20 years for all contracts prior to the September 2018 expiry. All contracts from (for the avoidance of doubt, including) the September 2018 expiry onwards will have an original term no longer than 15 years and a coupon of 6 per cent (Euro-Bono-Futures) (Euro-Bono-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 per cent. The par value of any such contract is CHF 100,000.

[...]
