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 Polienali) 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),
合同规格：欧洲期货和期权合约

- 为期4.5至6年，原始期限不超过16年，息票率6%（中期欧元BTP期货）。
- 为期2至3.25年，息票率6%（短期欧元BTP期货）。

或者美国法国的名义债券证券期货
- 为期8.5至10.5年，原始期限不超过17年，息票率6%（欧元OAT期货）。
- 为期4.5至5.5年，原始期限不超过17年，息票率6%（中期欧元OAT期货）。

或者西班牙的名义债券证券期货
- 为期8.5至10.5年，息票率6%。原始期限不超过20年（欧元Bono期货）。

所有期货合约的面值均为EUR 100,000。

（2）CONF期货是瑞士联邦的国家债券期货

- 有效期为8至13年，息票率6%。原始期限不超过20年

所有期货合约的面值均为CHF 100,000。

[...]