
AMENDED PARTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED,

DELETIONS ARE CROSSED OUT

[...]

Part 1 Contract Specifications for Futures Contracts

[...]

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

[...]

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 ~~46~~17 years ((for expiration months until and including December 2022: no longer than 16 years)) and a coupon of 6 per cent (Euro BTP Futures),
- 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 an original term of no longer than ~~11~~16 years (for expiration months until and including December 2022: no longer than 16 years) and a coupon of 6 per cent (Short-term Euro BTP Futures), ~~effective from and including the expiration month of March 2021~~

[...]

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 may be selected for delivery, having a non-redeemable remaining term pursuant to Subsection 1.2.1 Paragraph (1). The debt securities of the Federal Republic of Germany ~~until and including the December 2020 contract expiry must have a minimum issue volume of EUR 5 billion, with the introduction of the March 2021 contract expiry the debt securities of the Federal Republic of Germany~~ must have a minimum issue volume of EUR 4 billion. Debt securities of the Republic of Italy, the Republic of France and the Kingdom of Spain must have a minimum issue volume of EUR 5 billion. Debt securities of the Republic of Italy and the Kingdom of Spain have to possess a minimum issuance volume of EUR 5 billion no later than 10 exchange days prior to the last trading day of the current due month (Number 1.2.4 of the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland), otherwise, they shall not be deliverable until the delivery day of the current due month. Debt securities of the Republic of Italy that are explicitly issued as 'BTP Futura' shall not be deliverable under Short-~~T~~erm Euro-BTP-Futures Contracts, Mid-~~T~~erm Euro-BTP-Futures Contracts and Euro-BTP-Futures Contracts.

[...]

[...]

1.2.5 Price Gradations

[...]

- (2) The price of Euro Bobl Futures, Euro Bund Futures, Short-~~T~~erm Euro BTP Futures, Mid-~~T~~erm Euro BTP Futures, Euro BTP Futures, Euro OAT Futures, Mid-Term-Euro-OAT Futures, Euro Buxl® Futures, Euro-Bono-Futures and CONF Futures contracts 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 per cent; 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.

[...]

[...]
