
AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

[...]

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 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) as well as Futures contracts on long term notional debt securities of the Republic of France (Euro OAT Futures and Mid-term Euro-OAT-Futures; OAT: Obligations Assimilables du Trésor), 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),
 - with a term of 4.5 to 5.5 years and a coupon of 6% (Euro Bobl Futures),
 - with term of 8.5 to 10.5 years and a coupon of 6% (Euro Bund Futures),
 - 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),
 - with a term of 4.5 to 6 years and an original term of no longer than 16 years and a coupon of 6% (Mid-term Euro BTP Futures),

- with a term of 2 to 3.25 years and a coupon of 6% (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% (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% (Mid-term Euro OAT-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.

[...]

1.2.5 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.
- (2) The price of Euro Bobl Futures, Euro Bund Futures, Short-term Euro BTP Futures, Mid-term Euro BTP Futures, Euro BTP Futures, Euro OAT Futures, Mid-term Euro-OAT-Futures-, Euro Buxl® 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 %; 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
CONF-Futures	CONF	07:30-08:30	08:30-17:00	17:00-20:00	08:30-17:00	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-BTP-Futures	FBTP	07:30-08:00	08:00-19:00	19:00-19:30	08:00-19:00	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
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
Euro-Schatz-Futures	FGBS	07:30-08:00	08:00-22:00	22:00-22:30*	08:00-22:00	12:30	20:00
Short-term Euro BTP Futures	FBTS	07:30-08:00	08:00-19:00	19:00-19:30	08:00-19:00	12:30	20:00
Mid-term Euro BTP Futures	FBTM	07:30-08:00	08:00-19:00	19:00-19:30	08:00-19:00	12:30	20:00
Euro OAT Futures	FOAT	07:30-08:00	08:00-19:00	19:00-19:30	08:00-19:00	12:30	20:00
<u>Mid-term Euro OAT Futures</u>	<u>FOAM</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>
[...]							

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

All times in CET

[...]