
AMENDMENTS 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), as well as on notional debt securities of the European Union issued from June 2021 (Euro EU Bond Futures) 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 Kingdom of Spain

- with a term of 8.5 to 10.5 years and an original term of no longer than 15 years and a coupon of 6 per cent (Euro-Bono-Futures)

or a futures contract on a notional debt security of the European Union issued from June 2021

- with a term of 8 to 12 years and an original term of no longer than 21 years and a coupon of 6 per cent (Euro EU Bond Futures).

[...]

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 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 European Union must have a minimum issuance volume of EUR 10 billion. Debt securities of the Federal Republic of Germany, the Republic of Italy, the Republic of France, ~~and~~ the Kingdom of Spain and the European Union must have to possess the above-mentioned minimum issuance volume prior to the first calendar day of the previous delivery month expiration cycle. 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”, “BTP Valore”, or as “BTP Green” shall not be deliverable under Short-Term Euro-BTP-Futures Contracts, Mid-Term Euro-BTP-Futures Contracts and Euro-BTP-Futures Contracts; for “BTP Green” this applies to all debt securities with expiry from March 2025. Debt securities of the European Union that are explicitly issued as “NGEU Green Bonds” shall not be deliverable under Euro EU Bond Futures Contracts.

[...]

[...]

1.2.5 Price Gradations

[...]

- (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, Euro-Bono-Futures, Euro EU Bond 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.

[...]

[...]

Part 3 Contracts Off-Book

[...]

Subpart 3.2 Contracts Admitted for Off-Book Trading

[...]

3.2.1 Block trades

[...]

Product		Minimum number of contracts traded	
Standard	Additional contract versions Y/N	TES	Eurex EnLight and QTPIP entered Transactions*
[...]			
Fixed Income Futures			
[...]			
Futures Contracts on a notional debt security of the Kingdom of Spain with a long term (Euro BONO Futures; FBON)	N	50	
Futures Contracts on a notional debt security of the European Union with a long term (Euro EU Bond Futures; FBEU)	N	250	
[...]			

* This applies to transactions entered by QTPIP according to Section 4.6 (3) of the Conditions for Trading at Eurex Deutschland. The provisions for TES apply for transactions entered by STPIP according to Section 4.6 (2) of the Conditions for Trading at Eurex Deutschland.

[...]

3.2.2 Exchange for Physicals for Financials ("EFP-F")

The following Interest Rate Futures Contracts are admitted:

Product	Minimum number of contracts traded
[...]	
Futures Contracts on a notional debt security of the Kingdom of Spain with a long term ("FBON Futures")	50
Futures Contracts on a notional debt security of the European Union with a long term ("FBEU Futures")	50
[...]	

[...]

[...]

3.2.4 Exchange for Swaps (“EFS”)

The following Contracts are admitted:

- [...]
- Futures Contracts on a notional debt security of the Kingdom of Spain with a long term (“FBON Futures”)
- Futures Contracts on a notional debt security of the European Union with a long term (“FBEU Futures”)
- [...]

[...]
