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AMENDMENTS ARE MARKED AS FOLLOWS:

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**1. Part:  
Contract Specifications for Futures Contracts**

[...]

**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 and Euro Buxl<sup>®</sup> 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), ~~as well as~~ 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<sup>®</sup> 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),
- 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 an original term of no longer than 20 years and a coupon of 6 per cent (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.

### **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 must have a minimum issue volume of EUR 5 billion. ~~Starting with the contract month of June 2012, 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 and Eurex Zürich), otherwise, they shall not be deliverable until the delivery day of the current due month. ~~in Futures contracts on short-term, mid-term and long-term debt securities of the Republic of Italy.~~

- (2) After the close of trading in CONF Futures Contracts, the seller of a CONF-Futures undertakes to notify bonds with the nominal value of the contract and to deliver on the time of delivery (subsection 1.2.6 paragraph 1). Bonds denominated in Swiss Francs from the Swiss Confederation may be selected for delivery, having a remaining term pursuant to subsection 1.2.1 paragraph (2). In the case of bonds with an early redemption option, the first and last possible redemption dates as of the time of delivery of the contract must be between 8 and 13 years. The bonds must have a minimum issue volume of CHF 500 million.
- (3) The purchaser shall be required to pay the tender price (Chapter II, subsection 2.3.4 of the Clearing Conditions for Eurex Clearing AG).

### **1.2.3 Term**

For Fixed Income Futures Contracts terms expiring on the delivery day (subsection 1.2.6 paragraph (1) of the next, the second succeeding and the third succeeding delivery months are available at the Eurex Exchanges. Delivery months are the quarter-end months March, June, September and December.

### **1.2.4 Last Trading Day, Close of Trading**

The last trading day of the Fixed Income Futures contracts shall be two exchange days prior to the delivery day (subsection 1.2.6 paragraph (1) of the relevant quarter-end month.

Trading in Fixed Income Futures Contracts shall end at 12:30 p.m. CET on the last trading day.

### **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<sup>®</sup> 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.

1.2.6 Delivery

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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 | TES Block Trading  | Last Trading Day |                    |
|-----------------------------|-------------|--------------------|--------------------|--------------------------|--------------------|------------------|--------------------|
|                             |             |                    |                    |                          |                    | Trading until    | Notification until |
| [...]                       |             |                    |                    |                          |                    |                  |                    |
| 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              |
| <u>Euro-Bono-Futures</u>    | <u>FBON</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

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