
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

[...]

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 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 2 to 3.25 years and an original term of no longer than 11 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)

[...]

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 no longer than 15 years and a coupon of 6 per cent. ~~The original term is no longer than 20 years for all contracts prior to the September 2018 expiry. All contracts from (for the avoidance of doubt, including) the September 2018 expiry onwards will have an original term no longer than 15 years (Euro-Bono-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. ~~Until and including the March 2023 contract expiry, 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. With the introduction of the June 2023 contract expiry, d~~Debt securities of the Federal Republic of Germany, the Republic of Italy, the Republic of France, and the Kingdom of Spain 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' or "BTP Valore" shall not be deliverable under Short-Term Euro-BTP-Futures Contracts, Mid-Term Euro-BTP-Futures Contracts and Euro-BTP-Futures Contracts.

[...]

[...]
