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AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED;

DELETIONS ARE CROSSED OUT

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[...]

## Part 1 Contract Specifications for Futures Contracts

[...]

### Subpart 1.2 Contract Specifications for Fixed Income Futures Contracts

[...]

#### 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 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", 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.

[...]

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