Eurex14e
As of 01.12.2022
Page 1

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

[...]

1.2.2 Obligation for Performance

(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, debt securities of the Federal Republic of Germany, the Republic of Italy, the Republic of France, and the Kingdom of Spain have to possess the abovementioned 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' shall not be deliverable under Short-Term Euro-BTP-Futures Contracts, Mid-Term Euro-BTP-Futures Contracts and Euro-BTP-Futures Contracts.

[...]
