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1.12 Subpart: Specifications for Futures Contracts on a Notional Long-Term Debt Security of the Federal Republic of Germany (Euro Bund Futures)

1.12.1 Subject Matter of Contract

- (1) A Euro Bund Future is a futures contract on a notional debt security of the Federal Republic of Germany with a term of eight and one-half to ten and one-half years and a coupon of 6%. The par value of any such contract is EUR 100,000.
- (2) After the close of trading in the contract, the seller of a Euro Bund Future shall be required to deliver debt securities with the nominal value of the contract. Delivery may be made with debt securities of the Federal Republic of Germany which have a remaining term of between 8.5 and 10.5 years. The debt securities must have a minimum issuance volume of 25 billion EUR. The purchaser shall be required to pay the tender price. The tender price shall be equivalent to the nominal value of the contract, multiplied by the price of the contract at the close of trading in the contract, multiplied by the conversion factor for the debt securities tendered, plus interest accrued since the last interest payment date or, as applicable, minus the interest accrued to the next interest payment date to which the purchaser is not yet entitled.

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1.13 Subpart: Specifications for Future Contracts on a Notional Medium-Term Debt Security of the Federal Republic of Germany (Euro BOBL Futures)

1.13.1 Subject Matter of Contract

- (1) A Euro Bobl Future is a futures contract on a notional debt security of the Federal Republic of Germany with a term of four and one-half to five and one-half years and a coupon of 6%. The par value of any such contract is EUR 100,000.
- (2) After the close of trading in the contract, the seller of a Euro Bobl Future shall be required to deliver debt securities with the nominal value of the contract. Delivery may be made with debt securities of the Federal Republic of Germany which have a remaining term of no more than five and one-half years and no less than four and one-half years. The debt securities must have a minimum issuance volume of 25 billion EUR. The purchaser shall be required to pay the tender price. The tender price shall be equivalent to the nominal value of the contract, multiplied by the price of the contract at the close of trading in the contract, multiplied by the conversion factor for the debt securities tendered, plus interest accrued since the last interest payment date or, as applicable, minus the interest accrued to the next interest payment date to which the purchaser is not yet entitled.

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1.14 Subpart: Specifications for Future Contracts on a Notional Short-Term Debt Security of the Federal Republic of Germany (Euro SCHATZ Futures)

1.14.1 Subject Matter of Contract

- (1) A Euro Schatz Future is a futures contract on a notional debt security of the Federal Republic of Germany with a term of one and three-quarter to two and one-quarter years and a coupon of 6%. The par value of any such contract is EUR 100,000.
- (2) After the close of trading in the contract, the seller of a Euro Schatz Future shall be required to deliver debt securities with the par value specified in the contract. Delivery may be made with debt securities of the Federal Republic of Germany which have on the delivery day a remaining term of one and three-quarter to two and one-quarter years. The debt securities must have a minimum issuance volume of 25 billion EUR. The purchaser shall be required to pay the tender price. The tender price shall be equivalent to the par value of the contract, multiplied by the price of the contract at the close of trading in the contract, multiplied by the conversion factor for the debt securities tendered, plus interest accrued since the last interest payment date or, as applicable, minus the interest accrued to the next interest payment date to which the purchaser is not yet entitled.

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