Chapter II of the Clearing Conditions of Eurex Clearing AG

Transactions Concluded at Eurex Deutschland
(Eurex Exchange)

As of 09.06.2020
Part 2 Clearing of Futures Contracts

2.3 Clearing of Fixed Income Futures Contracts

2.3.4 Fulfilment, Delivery

(1) A delivery obligation arising out of a short position in a Euro-fixed income Futures Contract may only be performed with debt securities as determined by Eurex Clearing AG. For delivery, debt securities denominated in EUR with a fixed coupon of Germany (for Euro-Schatz-, Euro-Bobl-, Euro-Bund- and Euro-Buxl Futures Contracts), of the Republic of Italy (Short term Euro-BTP-Futures Contracts, Mid term Euro-BTP-Futures Contracts and Euro-BTP-Futures Contracts), of the Republic of France (Euro-OAT-Futures Contracts and Mid-Term Euro-OAT-Futures Contracts) and of the Kingdom of Spain (for Euro-BONO-Futures Contracts) can be chosen with a remaining uncancellable term of:

[...]