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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

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Subpart 1.28 Contract Specifications for Related Security Spread Futures Contracts

The following subpart contains contract specifications for Related Security Spread Futures Contracts – ("RSS Futures Contracts").

1.28.1 Subject Matter of Contract

(1) A Related Security Spread Futures Contract is a futures contract on a specific spread ratio index.

(2) Futures Contracts on the following spread ratio indices are available for trading at Eurex Deutschland such that the publication of STOXX Limited shall determine the composition and calculation:

- iSTOXX Spread Ratio ATCO B/A (Product ID: RFAT)
- iSTOXX Spread Ratio BMW PRE/COM (Product ID: RFBW)
- iSTOXX Spread Ratio BZU SAV/COM (Product ID: RFBZ)
- iSTOXX Spread Ratio EPI B/A (Product ID: RFEP)
- iSTOXX Spread Ratio GRF PRE/COM (Product ID: RFGR)
- iSTOXX Spread Ratio HEI HO/NV (Product ID: RFHE)
- iSTOXX Spread Ratio HEN COM/PRE (Product ID: RFHN)
- iSTOXX Spread Ratio INDU C/A (Product ID: RFIN)
- iSTOXX Spread Ratio INVE A/B (Product ID: RFIV)
- iSTOXX Spread Ratio LIS PC/REG (Product ID: RFLI)
- iSTOXX Spread Ratio MAERSK A/B (Product ID: RFMA)
- iSTOXX Spread Ratio RDS A-NL/B-LN (Product ID: RFRD)
- iSTOXX Spread Ratio RO BR/PC (Product ID: RFRO)
- iSTOXX Spread Ratio SCH B/A (Product ID: RFSB)
- iSTOXX Spread Ratio SCH REG/PC (Product ID: RFSH)
- iSTOXX Spread Ratio SIX PRE/COM Product ID: RFSX)
- iSTOXX Spread Ratio SSAB B/A (Product ID: RFSS)
- iSTOXX Spread Ratio TIT SAV/COM (Product ID: RFTI)
- iSTOXX Spread Ratio UHR REG/BR (Product ID: RFUH)

- iSTOXX Spread Ratio ULVR LN/NL (Product ID: RFUV)
- iSTOXX Spread Ratio VOLV B/A (Product ID: RFVO)
- iSTOXX Spread Ratio VOW COM/PRE (Product ID: RFVW)

(3) The value of a futures contract shall be USD 100 per index point.

(4) If any changes are made in the calculation of a spread ratio index or its composition such that the concept of the index appears to be no longer comparable with the concept that applied when the RSS futures contract was admitted to trading, the Management Board of Eurex Deutschland may order the termination of trading in such contract as of the last trading day prior to the change in the respective index. Open positions shall be settled in cash upon the termination of trading. The respective final settlement price shall be used (Chapter II Number 2.27.2 of the Clearing Conditions of Eurex Clearing AG).

(5) If the Management Board of Eurex Deutschland decides to discontinue trading of a RSS Futures Contract, open positions shall be settled in cash upon the termination of trading. The Management Board of Eurex Deutschland shall determine the price of the underlying index for purposes of such cash settlement.

1.28.2 Obligation for Performance

After the close of trading in the contract, the seller of a RSS Future Contract shall pay in cash any difference between the agreed price and the higher final settlement price (Chapter II Number 2.27.2 of the Clearing Conditions of Eurex Clearing AG). The purchaser shall pay in cash any difference between the agreed price and the lower final settlement price.

1.28.3 Term

For RSS Futures Contracts terms up to the final settlement day (Number 1.28.4 Paragraph 2) of the next two yearly expiration months (December) are available.

1.28.4 Last Trading Day, Final Settlement Day, Close of Trading

(1) The last trading day of the RSS Futures Contracts shall generally be the third Friday of the relevant month provided that such day is a trading day at Eurex; otherwise, it shall be the trading day immediately preceding such day.

(2) The final settlement day of the RSS Futures Contracts shall be the trading day immediately succeeding the last trading day.

(3) Close of trading on the last trading day for RSS Futures Contracts shall be 10:00 p.m. CET.

1.28.5 Price Gradations

The price of RSS Futures Contracts shall be quoted in points. The minimum price change (Tick) shall be 0.1 points, this represents a value of USD 10.

1.28.6 Performance, Cash Settlement

(1) The performance day for RSS Futures Contracts shall be the exchange day after the final settlement day of the contract.

(2) RSS Futures Contracts shall be performed by cash settlement between the Clearing Members and Eurex Clearing AG. Each Clearing Member shall be responsible for handling the cash settlements with its own customers (including exchange participants which are not authorised to engage in clearing activities); the handling of cash settlements by exchange participants which are not authorised to engage in clearing activities to their customers is the responsibility of such exchange participants.

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Part 3　Contracts Off-Book

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Subpart 3.1 Entry Intervals for Contract Prices

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3.1.1　Entry Interval for Futures Contracts

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- 2% in case of MSCI Index Futures Contracts, Related Security Spread Futures Contracts, Eurex Daily Futures on Mini KOSPI 200 Futures and TA-35 Index Futures Contracts;

and

0.2% in case of other Futures Contracts.

[…]

- 2% in case of MSCI Index Futures Contracts, Related Security Spread Futures Contracts, Eurex Daily Futures on Mini KOSPI 200 Futures and TA-35 Index Futures Contracts;

and

0.2% in case of other Futures Contracts.

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Subpart 3.2 Contracts Admitted for Off-Book Trading

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3.2.1. Block trades

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Product		Minimum number of contracts traded	Minimum number of contracts traded
Standard	Additional contract versions Y/N	TES	Eurex EnLight
[…]			
Index Futures			
[…]			
Related Security Spread Futures			
Related Security Spread Futures Contracts	Y	100	N / A
[…]			

[…]

Annex C in relation to Contract Specifications:

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Clearing Hours

[…]

Related Security Spread Futures Contracts

Product	Product ID	Pre-Trading Period	Continu-ous Trading	Post-Trading Period Until	Off-book Trading Period	Off-book Post-Trading Period until	Last Trading Day
							Trading Until
Related Security Spread Futures Contracts		08:30-09:00	09:00-22:00	22:10	09:00-22:00	22:10	22:00

All times CET

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