
AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED,

DELETIONS ARE CROSSED OUT.

[...]

Part 1 Contract Specifications for Futures Contracts

[...]

Subpart 1.28 ~~[deleted]~~ 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 BHP AU/LN (Product ID: RFBH)~~
 - ~~■ iSTOXX Spread Ratio BMW PRE/COM (Product ID: RFBW)~~
 - ~~■ iSTOXX Spread Ratio CCL US/LN (Product ID: RFCC)~~
 - ~~■ 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 LBTY A/C (Product ID: RFLB)~~
 - ~~■ iSTOXX Spread Ratio LIS PC/REG (Product ID: RFLI)~~
 - ~~■ iSTOXX Spread Ratio MAERSK A/B (Product ID: RFMA)~~
 - ~~■ iSTOXX Spread Ratio NWS A/B (Product ID: RFNW)~~
 - ~~■ iSTOXX Spread Ratio RDS A-NL/B-LN (Product ID: RFRD)~~
 - ~~■ iSTOXX Spread Ratio RIO LN/AU (Product ID: RFRI)~~
 - ~~■ iSTOXX Spread Ratio RO BR/PC (Product ID: RFRO)~~

- ~~iSTOXX Spread Ratio RYA LOC/DR (Product ID: RFRY)~~
- ~~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 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 futures contract was admitted to trading, or if the index ceases to be provided or the respective index license is revoked from Eurex Frankfurt AG, 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.~~

[...]

Part 3 Contracts Off-Book

[...]

Subpart 3.2 Contracts Admitted for Off-Book Trading

The following Futures and Options Contracts admitted for trading at Eurex Deutschland may be entered using Eurex EnLight (Section 4.5 of the Conditions for Trading at Eurex Deutschland) or the Eurex T7 Entry Service (Section 4.4 of the Conditions for Trading at Eurex Deutschland) for the trade types specified below. Portfolio Compression Trades (Section 4.7 of the Conditions for Trading at Eurex Deutschland) may be entered exclusively according to the following Section 3.2.8.

3.2.1 Block trades

[...]

Product		Minimum number of contracts traded	
Standard	Additional contract versions Y/N	TES	Eurex EnLight and QTPIP entered Transactions*
Stock index options			
[...]			
Micro-Futures Contracts on the SMI® (FSMS)	Y	2,500	
Related Security Spread Futures			

Product		Minimum number of contracts traded	
Standard	Additional contract versions Y/N	TES	Eurex EnLight and QTPIP entered Transactions*
Related Security Spread Futures Contracts	Y		100
[...]			

[...]
