

3. Details of the initiative

A. Product overview

Index name	Leg A	Leg B	Ticker	CCY	Index ISIN	Futures ISIN	Product ID
Phase 1 launch (30 March 2020)							
iSTOXX SR ATCO B/A	ATCOB SS	ATCOA SS	IXRATCBA	USD	CH0412529007	DE000A26R2G3	RFAT
iSTOXX SR BMW COM/PRE	BMW GY	BMW3 GY	IXRBMWCP	USD	CH0412529114	DE000A26R2H1	RFBW
iSTOXX SR BZU COM/SAV	BZU IM	BZUR IM	IXRBZUCS	USD	CH0412529213	DE000A26R2J7	RFBZ
iSTOXX SR EPI A/B	EPIA SS	EPIB SS	IXREPIAB	USD	CH0412529411	DE000A26R2K5	RFEP
iSTOXX SR GRF COM/PRE	GRF SM	GRF/P SM	IXRGRFCP	USD	CH0412529601	DE000A26R2L3	RFGF
iSTOXX SR HEI NV/HO	HEIA NA	HEIO NA	IXRHEINH	USD	CH0412536655	DE000A26R2M1	RFHE
iSTOXX SR HEN COM/PRE	HEN GY	HEN3 GY	IXRHENCP	USD	CH0412536697	DE000A26R2N9	RFHN
iSTOXX SR INDU A/C	INDUA SS	INDUC SS	IXRINDAC	USD	CH0412536705	DE000A26R2P4	RFIN
iSTOXX SR INVE A/B	INVEA SS	INVEB SS	IXRINVAB	USD	CH0412536721	DE000A26R2Q2	RFIV
iSTOXX SR LIS REG/PC	LISN SW	LISP SW	IXRLISRP	USD	CH0412529346	DE000A26R2R0	RFLI
iSTOXX SR MAERSK A/B	MAERSKA DC	MAERSKB DC	IXRMAEAB	USD	CH0412528934	DE000A26R2S8	RFMA
iSTOXX SR RDS A-NL/B-LN	RDSA NA	RDSB LN	IXRRDSAB	USD	CH0412536994	DE000A26R2T6	RFRD
iSTOXX SR RO BR/PC	RO SW	ROG SW	IXRROBP	USD	CH0412536960	DE000A26R2U4	RFRO
iSTOXX SR SCH A/B	SCHA NO	SCHB NO	IXRSCHAB	USD	CH0412537109	DE000A26R2V2	RFSB
iSTOXX SR SCH PC/REG	SCHP SW	SCHN SW	IXRSCHPR	USD	CH0412537158	DE000A26R2W0	RFSH
iSTOXX SR SIX COM/PRE	SIX2 GY	SIX3 GY	IXRSIXCP	USD	CH0412537224	DE000A26R2X8	RFSX
iSTOXX SR SSAB B/A	SSABB SS	SSABA SS	IXRSSABA	USD	CH0412537232	DE000A26R2Y6	RFSB
iSTOXX SR TIT COM/SAV	TIT IM	TITR IM	IXRTITCS	USD	CH0412537810	DE000A26R2Z3	RFTI
iSTOXX SR UHR BR/REG	UHR SW	UHRN SW	IXRUHRBR	USD	CH0412537729	DE000A26R204	RFUH
iSTOXX SR ULVR LN/NL	ULVR LN	UNA NA	IXRULVLN	USD	CH0412537869	DE000A26R212	RFUV
iSTOXX SR VOLV B/A	VOLVB SS	VOLVA SS	IXRVOLBA	USD	CH0412537927	DE000A26R220	RFVU
iSTOXX SR VOW COM/PRE	VOW GY	VOW3 GY	IXRVOWCP	USD	CH0412537893	DE000A26R238	RFVW
Phase 2 launch (TBC Q3 2020)							
iSTOXX SR SWI A/B	19 HK	87 HK	IXRSWIAB	USD	CH0412537802	DE000A26R246	RFSW
iSTOXX SR NWS A/B	NWSA US	NWS US	IXRNWSAB	USD	CH0412536762	DE000A26R253	RFNW
iSTOXX SR LBTY A/C	LBTYA US	LBTYK US	IXRLBTAC	USD	CH0412536747	DE000A26R261	RFLB
iSTOXX SR BHP AU/LN	BHP AU	BHP LN	IXRBHPAL	USD	CH0412529155	DE000A26R279	RFBH
iSTOXX SR CCL US/LN	CCL US	CCL LN	IXRCCLUL	USD	CH0412529296	DE000A26R287	RFCC
iSTOXX SR GRF DR/LOC	GRFS US	GRF SM	IXRGRFDL	USD	CH0412536614	DE000A26R295	RFGD
iSTOXX SR RIO LN/AU	RIO LN	RIO AU	IXRRIOLA	USD	CH0412536911	DE000A26R3A4	RFRI
iSTOXX SR RYA LOC/DR	RYA ID	RYAAY US	IXRRYALD	USD	CH0412537091	DE000A26R3B2	RFRY

B. Contract specifications

For the detailed contract specifications, please refer to Eurex circular 018/20.

Description of underlying	A detailed description of the index rules and regulations can be found in the iSTOXX® Index Methodology Guide (chapter 79. iSTOXX Spread Ratio Indices) under www.stoxx.com/rulebooks
Contract value	USD 100 per index point
Minimum price change	0.1 index points; equivalent to USD 10
Settlement	Cash settlement, due on the first exchange day after the final settlement day
Contract months	One annual expiry in the December cycle
Last trading day	The third Friday of the maturity month, if this is a trading day at Eurex Deutschland, otherwise the trading day immediately preceding that day. Close of trading for maturing series: 22:00 CET
Final settlement day	The final settlement day is the trading day following the last trading day
Final settlement price	Based on the closing index level (as published by STOXX on the last trading day)
Trading hours	09:00 – 22:00 CET
Eurex TES Minimum Block Trade size	100
Trading calendar	Tradable on each trading day at Eurex Deutschland

C. Product group

The product group of the new product is as follows:

Product	Product group	Settlement location unit	Regulatory status	Settlement type	Product type	Product segment	Product currency	Capacity name
RSS Futures	E/I Futures in USD	No	Not approved for trading in the U.S.	Cash	F	Equity index	USD	Cash USD