Attachment 1 to Eurex circular 011/20

A. Product overview

Index name	Leg A	Leg B	Ticker	CCY	Index ISIN	Futures ISIN	Product ID
Phase 1 launch (~~30 March~~22 June 2020)							
iSTOXX SR ATCO B/A	ATCOB SS	ATCOA SS	IXRATCBA	USD	CH0412529007	DE000A26R2G3	RFAT
iSTOXX SR BMW PRE/COM ~~COM/PRE~~	BMW3 GY ~~BMW GY~~	BMW GY ~~BMW3 GY~~	IXRBMWPC ~~IXRBMWCP~~	USD	CH0531650890 ~~CH0412529114~~	DE000A26R2H1	RFBW
iSTOXX SR BZU SAV/COM ~~COM/SAV~~	BZUR IM ~~BZU IM~~	BZU IM ~~BZUR IM~~	IXRBZUSC ~~IXRBZUCS~~	USD	CH0531650924 ~~CH0412529213~~	DE000A26R2J7	RFBZ
iSTOXX SR EPI B/A~~A/B~~	EPIB SS ~~EPIA SS~~	EPIA SS ~~EPIB SS~~	IXREPIBA ~~IXREPIAB~~	USD	CH0531650882 ~~CH0412529411~~	DE000A26R2K5	RFEP
iSTOXX SR GRF PRE/COM ~~COM/PRE~~	GRF/P SM ~~GRF SM~~	GRF SM ~~GRF/P SM~~	IXRGRFPC ~~IXRGRFCP~~	USD	CH0531650973 ~~CH0412529601~~	DE000A26R2L3	RFGR
iSTOXX SR HEI HO/NV~~NV/HO~~	HEIO NA ~~HEIA NA~~	HEIA NA ~~HEIO NA~~	IXRHEIHN ~~IXRHEINH~~	USD	CH0531650940 ~~CH0412536655~~	DE000A26R2M1	RFHE
iSTOXX SR HEN COM/PRE	HEN GY	HEN3 GY	IXRHENCP	USD	CH0412536697	DE000A26R2N9	RFHN
iSTOXX SR INDU C/A~~A/C~~	INDUC SS ~~INDUA SS~~	INDUA SS ~~INDUC SS~~	IXRINDCA ~~IXRINDAC~~	USD	CH0531650916 ~~CH0412536705~~	DE000A26R2P4	RFIN
iSTOXX SR INVE A/B	INVEA SS	INVEB SS	IXRINVAB	USD	CH0412536721	DE000A26R2Q2	RFIV
iSTOXX SR LIS PC/REG~~REG/PC~~	LISP SW ~~LISN SW~~	LISN SW ~~LISP SW~~	IXRLISPR ~~IXRLISRP~~	USD	CH0531650874 ~~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 B/A~~A/B~~	SCHB NO ~~SCHA NO~~	SCHA NO ~~SCHB NO~~	IXRSCHBA ~~IXRSCHAB~~	USD	CH0531650999 ~~CH0412537109~~	DE000A26R2V2	RFSB
iSTOXX SR SCH REG/PC~~PC/REG~~	SCHN SW ~~SCHP SW~~	SCHP SW ~~SCHN SW~~	IXRSCHRP ~~IXRSCHPR~~	USD	CH0531650965 ~~CH0412537158~~	DE000A26R2W0	RFSH
iSTOXX SR SIX PRE/COM ~~COM/PRE~~	SIX3 GY ~~SIX2 GY~~	SIX2 GY ~~SIX3 GY~~	IXRSIXPC ~~IXRSIXCP~~	USD	CH0531650932 ~~CH0412537224~~	DE000A26R2X8	RFSX
iSTOXX SR SSAB B/A	SSABB SS	SSABA SS	IXRSSABA	USD	CH0412537232	DE000A26R2Y6	RFSS
iSTOXX SR TIT SAV/COM~~COM/SAV~~	TITR IM ~~TIT IM~~	TIT IM ~~TITR IM~~	IXRTITSC ~~IXRTITCS~~	USD	CH0531650908 ~~CH0412537810~~	DE000A26R2Z3	RFTI
iSTOXX SR UHR REG/BR~~BR/REG~~	UHRN SW ~~UHR SW~~	UHR SW ~~UHRN SW~~	IXRUHRRB ~~IXRUHRBR~~	USD	CH0531650957 ~~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	RFVO
iSTOXX SR VOW PRE/COM ~~COM/PRE~~	VOW3 GY ~~VOW GY~~	VOW GY ~~VOW3 GY~~	IXRVOWPC ~~IXRVOWCP~~	USD	CH0531650981 ~~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 and product parameters

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

The product group of the new products 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