
AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

**1. Part:
Contract Specifications for Futures Contracts**

[...]

1.20 Subpart
Contract Specifications for Futures Contracts on Interest Rate Swaps

The following subpart contains contract specifications for Futures Contracts on interest rate swaps (“Interest Rate Swap Futures Contracts”).

1.20.1 Subject Matter of Contract

An Interest Rate Swap Futures Contract is a Futures Contract on interest rate swaps denominated in Euros with various terms (2, 5, 10 or 30 years) and fixed rate arrangements.

The nominal value of an Interest Rate Swap Futures Contract amounts to 100,000 Euros.

The conditions of the underlying interest rate swap which each Interest Rate Swap Futures Contract is based upon correspond to the conditions of an OTC Interest Rate Derivative Transaction pursuant to Chapter VIII Part 3 Paragraph 3.3.1 in conjunction with Paragraph 3.3.2 (ISDA Fixed Rate-Floating Rate Swaps) of the Clearing Conditions for Eurex Clearing AG with the following product-related provisions (for the avoidance of doubt: the following details refer to one (1) interest rate swap per Interest Rate Swap Futures Contract):

<u>1. General Provisions:</u>	
<u>(a) Notional amount or “calculation period amount”:</u>	<u>The nominal value of an Interest Rate Swap Futures Contract.</u>
<u>(b) Trade date:</u>	<u>The delivery day (as defined in Number 1.18.6 Paragraph 1) of the respective</u>

	<u>Interest Rate Swap Futures Contract.</u>
<u>(c) Start Date (Effective date):</u>	<u>The third Wednesday of the quarterly month of the months March, June, September or December, depending in which of these months the respective Interest Rate Swap Futures Contract will expire.</u>
<u>(d) End date (subject to adjustment pursuant to the applicable business day convention):</u>	<u>The 2, 5, 10 or 30 anniversary of the effective date, depending on the respective Interest Rate Swap Futures Contract.</u>
<u>(e) Business days:</u>	<u>TARGET (EUTA)</u>
<u>(f) Business day convention:</u>	<u>Modified following.</u> <u>If a payment date for the payment of a fixed or floating amount is adjusted pursuant to the applicable business day convention, the number of days in the respective calculation period is adjusted to the new payment date (adjusted).</u>
<u>2. Initial Payment:</u>	
<u>(a) Debtor of the initial payment::</u>	<u>If the Final Settlement Price of the Interest Rate Swap Futures Contract exceeds 100% of its nominal value, the purchaser of the Interest Rate Swap Futures Contract.</u> <u>If the Final Settlement Price of the Interest Rate Swap Futures Contract is smaller than 100% of its nominal value, the seller of the Interest Rate Swap Futures Contract.</u>
<u>(b) Initial payment amount:</u>	<u>An amount in Euros (rounded to complete Euro Cents) determined pursuant to the following formula:</u> $= \frac{\text{Nominal value} \times (\text{FSP} - 100)}{100} \text{ -}$ <u>whereas</u> <u>“Nominal value“ means the nominal value of the Interest Rate Swap Futures Contract</u>

	<u>and</u> <u>“FSP” means the Final Settlement Price of the Interest Rate Swap Futures Contract.</u>
<u>(c) Payment date for initial payment:</u>	<u>Start date (Effective date) of the Interest Rate Swap Futures Contract.</u>
<u>3. Fixed Amounts:</u>	
<u>(a) Payer of the fixed amounts:</u>	<u>The seller of the Interest Rate Swap Futures Contract.</u>
<u>(b) Maturity dates for fixed amounts (subject to adjustment pursuant to the applicable business day convention):</u>	<u>Each anniversary of the effective day within the period from effective day up to and inclusive of the end date of the Interest Rate Swap Futures Contract.</u>
<u>(c) Fixed rate:</u>	<u>A fixed interest rate expressed in percent per annum corresponding to 25 basis points (i. e. 0.25 percent per annum) or a multiple thereof, which is determined by the Eurex Exchanges on the trading day directly predating the first trading day of the respective Interest Rate Swap Futures Contract.</u>
<u>(d) Day count fraction for fixed amounts:</u>	<u>30/360.</u>
<u>4. Floating Amounts:</u>	
<u>(a) Payer of the floating amounts:</u>	<u>The purchaser of the Interest Rate Swap Futures Contract.</u>
<u>(b) Maturity dates for floating amounts (subject to adjustment pursuant to the applicable business day convention):</u>	<u>Semi-annually from (but exclusive of) the effective date up to and inclusive of the end date of the Interest Rate Swap futures Contract.</u>
<u>(d) Floating rate option:</u>	<u>EUR-EURIBOR Reuters.</u>
<u>(e) Designated maturity:</u>	<u>6 months.</u>
<u>(f) Spread:</u>	<u>Not applicable.</u>
<u>(g) Day count fraction for floatable amounts:</u>	<u>Actual/360.</u>

(h) Reset dates:

The first day of the respective calculation period.

If it appears sensible for market development or any other reasons, the Eurex Exchanges may at any time introduce one or several further Interest Rate Swap Futures Contract(s), for which a different fixed interest rate will be determined but which, apart from such fixed rate, will correspond to the already tradeable Interest Rate Swap Futures Contracts.

1.20.2 Obligation for Performance

After close of trading for the respective Interest Rate Swap Futures Contract purchaser and seller of an Interest Rate Swap Futures Contract are under the obligation to conclude with each other on delivery day (Number 1.18.6 Paragraph 1) an interest rate swap as defined in Number 1.18 Paragraph 1 (the "Delivery").

1.20.3 Term

For Interest Rate Swap Futures Contracts, terms are available at Eurex Exchanges up to the delivery day (Number 1.18.6 Paragraph 1) of the following, second or third succeeding delivery month. Delivery months are the quarterly months March, June, September and December.

1.20.4 Last Trading Day, Close of Trading

The last trading day for Interest Rate Swap Futures Contracts shall be the trading day directly predating the respective delivery day (Number 1.18.6).

Close of trading for the Interest Rate Swap Futures Contract shall be the last trading day at 12:15 hours CET.

1.20.5 Price Gradations

- (1) The price of an Interest Rate Swap Futures Contract based on an underlying interest rate swap with a 2 years'term shall be determined in a percentage of the nominal value displaying three decimal places. The smallest price change (tick) amounts to 0.005 percent, corresponding to 5.00 Euros.
- (2) The price of an Interest Rate Swap Futures Contract based on an underlying interest rate swap with a 5 or 10 years'term shall be determined in a percentage of the nominal value displaying two decimal places. The smallest price change (tick) amounts to 0.01 percent, corresponding to 10.00 Euros
- (3) The price of an Interest Rate Swap Futures Contract based on an underlying interest rate swap with a 30 years'term shall be determined in a percentage of the nominal value displaying two decimal places. The smallest price change (tick) amounts to 0.02 percent, corresponding to 20.00 Euros.

1.20.6 Delivery

- (1) Delivery day for the Interest Rate Swap Futures Contracts shall be the trading day directly predating the third Wednesday of the delivery month for the respective Interest Rate Swap Futures Contract.
- (2) Delivery is effected directly between the Clearing-Members and the Eurex Clearing AG. Each Clearing Member shall be responsible for deliveries to the Non-Clearing Members served by it and its own customers; the performance of deliveries by Non-Clearing Members to their customers is the responsibility of the Non-Clearing Members.

[...]

Annex C zu den Kontraktsspezifikationen:

Handelszeiten Futures-Kontrakte

[...]

Interest Rate Swap Futures Contracts

<u>Productt</u>	<u>Product-ID</u>	<u>Pre-Trading-Period</u>	<u>Continuous Trading</u>	<u>Post-Trading Full-Period</u>	<u>OTC Block Trading</u>	<u>Last Trading Day</u>
						<u>Trading until</u>
<u>Interest Rate Swap Futures Contracts on interest rate swaps with terms of 2, 5, 10 or 30 years</u>	<u>FSWS</u> <u>FSWM</u> <u>FSWL</u> <u>FSWX</u>	<u>07:59-08:30</u>	<u>08:30-19:00</u>	<u>19:00-20:00*</u>	<u>08:30-19:00**</u>	<u>12:15</u>

* On each last trading day, the Post Trading Full-Period starts at 12:15 CET and ends at 20:00 CET.

** On each last trading day, the entry of OTC Block trades ends at 12:15 CET

All times in CET

[...]

Annex E Allocation Scheme (Part A Section 2.5 Paragraph 3 of the Conditions for Trading) and Path Priority (Part A Section 2.5 Paragraph 2 of the Conditions for Trading) *

Product Class	Allocation Scheme	Path Priority
Money Market Futures	Time-Pro-Rata	Pro-Rata Path Priority
Fixed Income Futures	Time	Direct Path Priority
Index Futures	Time	Direct Path Priority
Futures on Shares of Exchange-Traded Funds	Time	Direct Path Priority
Volatility Futures	Time	Direct Path Priority
Futures on Shares	Time	Direct Path Priority
Inflation Futures	Time	Direct Path Priority
Index Dividend Futures	Time	Direct Path Priority
Precious Metal Futures	Time	Direct Path Priority
Property Index Futures	Time	Direct Path Priority
Commodity Index Futures	Time	Direct Path Priority
Hurricane Futures	Time	Direct Path Priority
Agriculturale Index Futures	Time	Direct Path Priority
Futures on the Dividend of Shares	Time	Direct Path Priority
Daily Futures on KOSPI 200 Options Contracts	Time	n/a
Futures on Xetra-Gold	Time	Direct Path Priority
Futures on Exchange-Traded Commodities Securities	Time	Direct Path Priority
<u>Interest Rate Swap Futures</u>	<u>Time</u>	<u>Direct Path Priority</u>
Options on Money Market Futures	Time	n/a
Options on Fixed Income Futures	Time	n/a
Index Options	Time	n/a
Options on Shares of Exchange-Traded Funds	Time	n/a
Options and LEPOs on Stocks	Time	n/a
Precious Metal Options	Time	n/a
Volatility Index Options	Time	n/a
Index Dividend Options	Time	n/a
Options on Xetra-Gold	Time	n/a
Commodity Index Options	Time	n/a
Options on Exchange-Traded Commodities Securities	Time	n/a

* Applicable only to products available on the New Trading Architecture (according to Annex F)