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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

[...]

Subpart 1.22 Contract Specifications for Index Total Return Futures Contracts

[…]

1.22.6　　Trading Conventions

[…]

1.22.6.4　　Day Count Convention

Index Total Return Futures Contracts shall incorporate the time to maturity within the calculation of the Traded Basis in index points. In relation to the calculation of the time to maturity the following day count conventions shall be applicable:

- For Index Total Return Futures Contracts denominated in EUR the day count convention is Actual/360 (Act/360) which represents the actual number of days in the period referenced for calculation divided by 360 (360 being the Annualisation Factor ("Annualisation Factor"))
- For Index Total Return Futures Contracts denominated in GBP the day count convention is Actual/365 (Act/365) which represents the actual number of days in the period referenced for calculation divided by 365 (365 being the Annualisation Factor ("Annualisation Factor"))

[...]

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