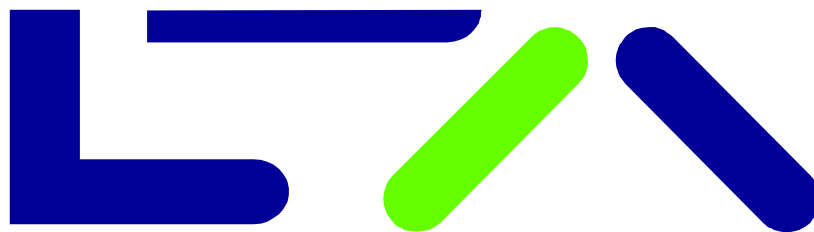


X-pand into the Future



eurex circular 084/17

Date: 1 August 2017
Recipients: All Trading Participants of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Michael Peters

iSTOXX® Europe Factor index futures contracts: Tradability for U.S. Participants

Related Eurex Circular: 032/17

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Content may be most important for:

➡ All departments

Attachments:

none

Summary:

As of **7 August 2017**, Eurex Participants and investors domiciled in the U.S. will have six additional iSTOXX® Europe Factor index futures contracts available for trading.



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iSTOXX® Europe Factor index futures contracts: Tradability for U.S. Participants

As of 7 August 2017, Eurex Participants and investors domiciled in the U.S. will have the following additional products available for trading:

- iSTOXX® Europe Low Risk Factor (EUR, Net Return) Index Futures (FXFR)
- iSTOXX® Europe Momentum Factor (EUR, Net Return) Index Futures (FXFM)
- iSTOXX® Europe Quality Factor (EUR, Net Return) Index Futures (FXFQ)
- iSTOXX® Europe Size Factor (EUR, Net Return) Index Futures (FXFS)
- iSTOXX® Europe Value Factor (EUR, Net Return) Index Futures (FXFV)
- iSTOXX® Europe Carry Factor (EUR, Net Return) Index Futures (FXFC)

Further information on iSTOXX® Europe Factor index futures contracts is available on the Eurex website www.eurexchange.com under the link:

Products > Equity Index Derivatives > iSTOXX® Factor Indexes

On 3 July 2017, the Division of Market Oversight of the Commodity Futures Trading Commission (CFTC) certified the contracts submitted by Eurex Deutschland for assessment on 12 June 2017. The contracts fulfil the requirements of the Commodity Exchange Act and the regulations of the CFTC and consequently can be offered to U.S. persons via Eurex terminals with direct access in the U.S. or sold to these persons.

The respective new assignment group for these products is:

- XACFQE (Equity Index Futures and Options in euro)

Please note that as a consequence of the assignments to new product groups, the Multicast addresses for data distribution will remain unchanged. Port numbers, however, will change as follows:

- Snapshot messages: Change from 59032 to 59000
- Incremental messages: Change from 59033 to 59001

If you have any questions or require further information, please contact Megan Morgan at tel. +1-312-5 44 10 83 or megan.morgan@eurexchange.com or Christine Heyde at tel. +49-69-211-1 56 98 or christine.heyde@eurexchange.com.

1 August 2017