1. Part: Contract Specifications for Futures Contracts

1.3 Subpart: Contract Specifications for Index Futures Contracts

The following subpart contains contract specifications for Futures contracts on stock index („Index Futures Contracts”).

1.3.1 Subject Matter of Contract

(1) An Index Futures Contract is a futures contract on a specific stock index.

(2) Futures Contracts on the following stock indices are available for trading at the Eurex Exchanges such that the publication of the enclosed institutions shall determine the composition, weighting and calculation:

- EURO STOXX 50® ex Financials Index (STOXX Limited)
- EURO STOXX 50® Index (STOXX Limited)
- EURO STOXX® Index (STOXX Limited)
- EURO STOXX® Large Index (STOXX Limited)
- EURO STOXX® Mid Index (STOXX Limited)
- EURO STOXX® Select Dividend 30 Index (STOXX Limited)
- EURO STOXX® Small Index (STOXX Limited)
- iSTOXX® Europe Low Risk Factor (Net Return, EUR) (STOXX Limited)
- iSTOXX® Europe Momentum Factor (Net Return, EUR) (STOXX Limited)
- iSTOXX® Europe Quality Factor (Net Return, EUR) (STOXX Limited)
- iSTOXX® Europe Size Factor (Net Return, EUR) (STOXX Limited)
- iSTOXX® Europe Value Factor (Net Return, EUR) (STOXX Limited)
- iSTOXX® Europe Carry Factor (Net Return, EUR) (STOXX Limited)
The value of a futures contract shall be:

- EUR 50 per index point for Futures Contracts on the EURO STOXX® Sector Indices, STOXX® Europe 600 Sector Indices, STOXX® Europe 600 Index (Product ID: FXXP), STOXX® Europe Large 200 Index (Product ID: FLCP), STOXX® Europe Mid 200 Index (Product ID: FMCP), STOXX® Europe Small 200 Index (Product ID: FSCP), EURO STOXX® Index, EURO STOXX® Large Index, EURO STOXX® Mid Index, EURO STOXX® Small Index, iSTOXX® Europe Low Risk Factor (Net Return, EUR), iSTOXX® Europe Momentum Factor (Net Return, EUR), iSTOXX® Europe Quality Factor (Net Return, EUR), iSTOXX® Europe Size Factor (Net Return, EUR), iSTOXX® Europe Value Factor (Net Return, EUR), iSTOXX® Europe Carry Factor (Net Return, EUR).

1.3.4 Last Trading Day, Final Settlement Day, Close of Trading

- for DAX®, Mini-DAX®, MDAX®, TecDAX® DivDAX® Futures Contracts shall be the start of the call phase of the intra-day auctions in the electronic trading system of the Frankfurt Stock Exchange as determined by the Management Boards of the Eurex Exchanges.
- for OMXH25 Futures Contracts shall be the close of trading in continuous electronic trading at Helsinki Stock Exchange.
- for SMI® Futures Contracts, SLI® Futures Contracts and SMIM® Futures Contracts shall be 9:00 CET.
- for:
  - EURO STOXX 50® ex Financials Index
  - EURO STOXX 50® Index (Product ID: FESX)
  - EURO STOXX 50® Index (Product ID: FESQ)
  - EURO STOXX® Index
  - EURO STOXX® Large Index
  - EURO STOXX® Mid Index
  - EURO STOXX® Small Index
  - EURO STOXX® Sector Index
  - EURO STOXX® Select Dividend 30 Index
  - iSTOXX® Europe Low Risk Factor (Net Return, EUR)
  - iSTOXX® Europe Momentum Factor (Net Return, EUR)
  - iSTOXX® Europe Quality Factor (Net Return, EUR)
1.3.5 Price Gradations

The price of Index Futures Contracts shall be quoted in points. The minimum price change (Tick) shall be:

- 0.05 points at
  - DivDax® this represents a value of 10 EUR
  - MSCI ACWI Index (NTR, EUR), MSCI EMU Index (GTR, EUR), MSCI EMU (NTR, EUR), MSCI Europe (GTR, EUR), MSCI Europe (NTR & Price, EUR), MSCI Europe ex Switzerland, MSCI Europe Growth, MSCI Europe Value, MSCI France (GTR, EUR), MSCI France (NTR, EUR), MSCI World Index (GTR, EUR), this represents a value of 5 EUR
  - MSCI ACWI (NTR, USD) and MSCI ACWI ex USA, this represents a value of 5 USD

- 0.1 points at
  - OMXH25, this represents a value of EUR 1
  - EURO STOXX® Sectors, this represents a value of EUR 5
  - STOXX® Europe 600 Sectors, this represents a value of EUR 5
  - STOXX® Europe 600 (Product ID: FXXP), this represents a value of EUR 5
  - STOXX® Europe Large 200 (Product ID: FLCP), this represents a value of EUR 5
  - STOXX® Europe Mid 200 (Product ID: FMCP), this represents a value of EUR 5
  - STOXX® Europe Small 200 (Product ID: FSCP), this represents a value of EUR 5
  - EURO STOXX®, this represents a value of EUR 5
  - EURO STOXX® Large, this represents a value of EUR 5
  - EURO STOXX® Mid, this represents a value of EUR 5
  - EURO STOXX® Small, this represents a value of EUR 5
  - iSTOXX® Europe Low Risk Factor (Net Return, EUR), this represents a value of EUR 5
  - iSTOXX® Europe Momentum Factor (Net Return, EUR), this represents a value of EUR 5
  - iSTOXX® Europe Quality Factor (Net Return, EUR), this represents a value of EUR 5
  - iSTOXX® Europe Size Factor (Net Return, EUR), this represents a value of EUR 5
  - iSTOXX® Europe Value Factor (Net Return, EUR), this represents a value of
**EUR 5**
- iSTOXX® Europe Carry Factor (Net Return, EUR), this represents a value of EUR 5
- SLI®, this represents a value of CHF 1
- MSCI Emerging Markets (NTR, EUR) und MSCI World (NTR, EUR), this represents a value of EUR 10

[...]  

[...]  

**Annex C  in relation to Contract Specifications:**

**Trading Hours Futures Contracts**

[...]  

**Index Futures Contracts**

<table>
<thead>
<tr>
<th>Product</th>
<th>Product-ID</th>
<th>Pre-Trading Period</th>
<th>Continuous Trading</th>
<th>Post-Trading Full-Period</th>
<th>TES Block Trading</th>
<th>Last Trading Day</th>
</tr>
</thead>
<tbody>
<tr>
<td>[...]</td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
<td></td>
</tr>
<tr>
<td>iSTOXX® Europe Low Risk Factor Index Futures</td>
<td>FXFR</td>
<td>07:30-07:50</td>
<td>07:50-22:00</td>
<td>22:00-22:30</td>
<td>08:00-22:00</td>
<td>12:00</td>
</tr>
<tr>
<td>iSTOXX® Europe Momentum Factor Index Futures</td>
<td>FXFM</td>
<td>07:30-07:50</td>
<td>07:50-22:00</td>
<td>22:00-22:30</td>
<td>08:00-22:00</td>
<td>12:00</td>
</tr>
<tr>
<td>iSTOXX® Europe Quality Factor Index Futures</td>
<td>FXFQ</td>
<td>07:30-07:50</td>
<td>07:50-22:00</td>
<td>22:00-22:30</td>
<td>08:00-22:00</td>
<td>12:00</td>
</tr>
<tr>
<td>iSTOXX® Europe Size Factor Index Futures</td>
<td>FXFS</td>
<td>07:30-07:50</td>
<td>07:50-22:00</td>
<td>22:00-22:30</td>
<td>08:00-22:00</td>
<td>12:00</td>
</tr>
<tr>
<td>iSTOXX® Europe Value Factor Index Futures</td>
<td>FXFV</td>
<td>07:30-07:50</td>
<td>07:50-22:00</td>
<td>22:00-22:30</td>
<td>08:00-22:00</td>
<td>12:00</td>
</tr>
<tr>
<td>iSTOXX® Europe Carry Factor Index Futures</td>
<td>FXFC</td>
<td>07:30-07:50</td>
<td>07:50-22:00</td>
<td>22:00-22:30</td>
<td>08:00-22:00</td>
<td>12:00</td>
</tr>
</tbody>
</table>

* During daylight savings time in Germany (CEST), trading in Germany on the last trading day ends on 12:00 CET.  

All times CET

[...]