Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich

Eurex14e
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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

The Eurex Exchanges may allow different contract values for one index to trading.

(5) Futures Contracts on the following Dow Jones Sector Titans Indices are available for trading at the Eurex Exchanges:

The Eurex Exchanges may allow different contract values for one index to trading.

(6) The value of a futures contract shall be:

- EUR 5 per index point for MDAX® Futures Contracts
- EUR 10 per index point for Futures Contracts on the TecDAX®, OMXH25, EURO STOXX 50® Index (Product ID: FESX), EURO STOXX® Select Dividend 30 Index, EURO STOXX 50® ex Financials Index, STOXX® Europe 50 Index, STOXX® Global Select Dividend 100 Index, ATX® Index, ATX® five Index, CECE® EUR Index, RDX® USD Index
USD 10 per index point for Futures Contracts on the EURO STOXX 50® Index (Product ID: FESQ; the product FESQ is a quanto future, meaning the product currency (USD) differs from the currency of the index (EURO STOXX 50® Index, calculated in EUR)), RDX® USD Index, MSCI Australia Index, MSCI Colombia Index, MSCI Europe Index (NTR, USD), MSCI Frontier Markets Index, MSCI Indonesia, MSCI Japan Index (NTR, USD), MSCI Japan (GTR, USD), MSCI Kokusai Index (NTR & GTR), MSCI Pacific Index (NTR & GTR), MSCI Pacific ex Japan, MSCI Peru Index, MSCI Qatar, MSCI Russia Index (Price, USD), MSCI Thailand Index, MSCI USA Index, MSCI USA Equal Weighted Index, MSCI USA Momentum Index, MSCI USA Quality Index, MSCI USA Value Weighted Index and the MSCI World Index (NTR & Price, USD)

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

(4) Close of trading on the last trading day

- 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
  - STOXX® Europe 50 Index
  - STOXX® Europe Large 200 Index (Product ID: FLCP)
  - STOXX® Europe Mid 200 Index (Product ID: FMCP)
  - STOXX® Europe Small 200 Index (Product ID: FSCP)
  - STOXX® Europe 600 Index (Product ID: FXXP)
  - STOXX® Europe 600 Sector Index

Futures Contracts shall be at 12:00 p.m. CET
1.3.5 Price Gradations

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

[...]

- 1 point at
  - Mini-DAX®, (Product ID: FDXM), this represents a value of EUR 5
  - MDAX®, this represents a value of EUR 10
  - EURO STOXX 50®, (Product ID: FESX) this represents a value of EUR 10
  - EURO STOXX 50®, (Product ID: FESQ) this represents a value of USD 10
  - STOXX® Europe 50, this represents a value of EUR 10

[...]

Annex C in relation to Contract Specifications:

Trading Hours Futures Contracts

[...]

Index Futures Contracts

<table>
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<tr>
<th>Product</th>
<th>Product-ID</th>
<th>Pre-Trading Period</th>
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<th>Post-Trading Full-Period</th>
<th>TES Block Trading</th>
<th>Last Trading Day</th>
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