Contract Specifications for Futures Contracts		Eurex14e			
	ons Contracts at Eurex Deutschland	As of 09.09.2024			
	Page 1				
	************************	******			
	AMENDMENTS ARE MARKED AS FOL	LOWS:			
INSERTIONS ARE UNDERLINED;					
	DELETIONS ARE CROSSED OU	Т			

[]					
Part 1	Contract Specifications for Futures Con	tracts			
[]					
Subpart	1.3 Contract Specifications for Index Futu	res Contracts			
[]					
1.3.1	Subject Matter of Contract				
	[]				
	(2) Futures Contracts on the following stock indices are available for trading at E Deutschland such that the publication of the enclosed institutions shall detern composition, weighting and calculation:				
	[…] ■ The following STOXX® US(A) Indices (for the p Contracts "STOXX® US(A)-500 Indices"):	ourposes of the Index Futures			
	 STOXX® USA 500 ESG-X (Price, USD) Ind STOXX® USA 500 (Price, USD) Index (STC STOXX® US 2000 (Price, USD) Index (STC STOXX® USA Titans 30 (Price, USD) Index STOXX® US Nexus 100 (Price, USD) Index [] 	DXX Limited) DXX Limited) (STOXX Limited)			

[...]

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

[...]

■ USD 100 per index point for Futures Contracts on the MSCI AC Asia (NTR, USD), MSCI AC Asia Pacific Index, MSCI AC Asia Pacific ex Japan Index, MSCI AC Asia ex Japan (NTR, USD), MSCI ACWI (NTR, USD), MSCI ACWI ex USA Index, MSCI Brazil Index, MSCI Emerging Markets Index (NTR, USD), MSCI Emerging Markets Growth (USD, NTR), MSCI Emerging Markets Value (USD, NTR), MSCI Emerging Markets Asia Index, MSCI Emerging Markets EMEA Index, MSCI Emerging Markets Latin America Index, MSCI Hungary Index, MSCI

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India Index, MSCI Israel Index, MSCI Malaysia Index, MSCI Taiwan (USD, NTR), MSCI New Zealand, MSCI Poland Index, the MSCI South Africa Index, the MSCI World Sector Indices (except MSCI World Real Estate), the MSCI World Small Cap Index, the STOXX® USA 500 ESG-X Index and the STOXX USA 500 Industry Neutral Ax Value Index, STOXX USA 500 Industry Neutral Ax Size Index, STOXX USA 500 Industry Neutral Ax Quality Index, STOXX USA 500 Industry Neutral Ax Multi-Factor Index, STOXX USA 500 Industry Neutral Ax Momentum Index, and the STOXX® USA 500 Industry Neutral Ax Low Risk Index, the STOXX® USA Titans 30 Index, the STOXX® US Nexus 100 Index and the STOXX® US 2000 Index

■ USD 250 per index point for Futures Contracts on the STOXX® USA 500 Index

[...]

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

[...]

(3) Close of trading on the last trading day

[...]

- for FTSE® EPRA Indices shall be 45:30 p.m. CET
- for Futures Contracts on the STOXX® USA Titans 30 Index, the STOXX® US Nexus 100 Index and the STOXX® US 2000 Index and the STOXX® USA 500 Index shall be 3:30 p.m. CET.

1.3.5 Price Gradations

1.3.5.1 General Price Gradations for Index Futures Contracts

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

- 0.01 points at
 - MSCI Italy, this represents a value of EUR 5
- 0.025 points at
 - the STOXX® USA 500 Index, this represents a value of USD 6.25.
- 0.05 points at

[...]

- STOXX® Europe 600 Banks (Product ID: FSTB), this represents a value of EUR 2.50
- the STOXX® USA Titans 30 Index, the STOXX® US Nexus 100 Index and the STOXX® US 2000 Index, this represents a value of USD 5.

[...]

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1.3.5.2 Price Gradations for Standardized Futures Strategies

In deviation to Number 1.3.5.1, the smallest price change (Tick) for Standardized Futures Strategies in terms of Number 2.2.1 of the Conditions for Trading at Eurex Deutschland (e.g. Futures Calendar Spread) is

- 0.005 points at
 - STOXX® USA 500 Index, this represents a value of USD 1.25.
- 0.01 points at

[...]

- MSCI Europe (Price, EUR), this represents a value of EUR 1
- STOXX® USA Titans 30 Index, the STOXX® US Nexus 100 Index and the STOXX® US 2000 Index, this represents a value of USD 1.

[...]

1.3.5.3 Price Gradations for Off-Book Trading

In deviation to Number 1.3.5.1 and 1.3.5.2, the smallest price change (Tick) for Off-Book Trading in terms of subpart 3.2 is

- 0.001 points at all MSCI Futures
- 0.005 points for Futures Contracts on the STOXX® USA 500 Index

[...1

- 0.01 points for Standardised Futures Strategies according to Number 2.2.1 of the Conditions for Trading at Eurex Deutschland (e. g. futures calendar spread) at Euro STOXX 50[®] Futures (FESX)
- 0.01 points for Futures Contracts on the STOXX® USA Titans 30 Index, the STOXX®
 US Nexus 100 Index and the STOXX® US 2000 Index

[...]

Part 3 Contracts Off-Book

[...]

Subpart 3.2 Contracts Admitted for Off-Book Trading

[...]

3.2.1 Block trades

[...]

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Product		Minimum number of contracts traded	
Standard	Additional contract versions Y/N	TES	Eurex EnLight and QTPIP entered Trans- actions*
[]			
Index Futures			
[]			
Futures Contracts on the STOXX® USA 500 Industry Neutral Ax Value, Size, Quality, Multi-Factor, Momentum, Low Risk Indices	Y	50	
Futures Contracts on the STOXX® USA 500, STOXX® USA Tradition 30, STOXX® US Nexus 100 and STOXX® US 2000 Indices	<u>Y</u>	<u>5</u>	
[]			

^{*} This applies to transactions entered by QTPIP according to Section 4.6 (3) of the Conditions for Trading at Eurex Deutschland. The provisions for TES apply for transactions entered by STPIP according to Section 4.6 (2) of the Conditions for Trading at Eurex Deutschland.

[...]

[...]

3.2.3 Exchange for Physicals for Index Futures/FX Futures ("EFP-I")

The following Contracts are admitted:

[...]

- Futures Contracts on the STOXX® USA 500 Industry Neutral Ax Value, Size, Quality, Multi-Factor, Momentum, Low Risk Indices
- Futures Contracts on the STOXX® USA 500, STOXX® USA Tradition 30, STOXX® US Nexus 100 and STOXX® US 2000 Indices

[...]

[...]
