Contract S	pecifications for Futures Contracts	Eurex14e
and Options Contracts at Eurex Deutschland		As of 18.02.2019
		Page 1
	*****************	*********
	AMENDMENTS ARE MARKED AS FOLLOW	S:
	INSERTIONS ARE UNDERLINED	
	DELETIONS ARE CROSSED OUT	
	******************	******
[]		
Part 2	Contract Specifications for Options Con	tracts
[]		
Subpart 2.	4 Contract Specifications for Index Options	
The followin ("Index Opti	g subpart contains contract specifications for Options Coons").	ontracts on stock indices
2.4.1	Subject Matter of Contract	
	(1) A stock index options contract shall refer to a spec	ific stock index. The publications

- (1) A stock index options contract shall refer to a specific stock index. The publications by the institutions listed in Number 1.3.1 shall determine the composition, weighting and calculation of the indices listed below.
- (2) Options Contracts on the following stock indices are available for trading at Eurex Deutschland:

[...]

STOXX® Europe Select 50 Index

[...]

[...]

(5) The value of an Options contract shall be:

[...]

■ EUR 100 per index point for Options contracts on <u>STOXX® Europe Select 50</u> Index

[...]

[...]

#### 2.4.4 Term

Index Options are generally available at Eurex Deutschland for the following terms:

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[...]

Index Options are currently available at Eurex Deutschland for the following terms, such terms being determined by the Management Board of Eurex Deutschland:

Product	Term Groups		
[]			
STOXX® Europe Select 50 Index Options contracts		60 months	
[]			

### 2.4.5 Last Trading Day, Final Settlement Day, Close of Trading

[...]

(3) Close of Trading on the last trading day for

[...]

- SMI®-, SLI®- and SMIM® Options contracts shall be 5:20 p.m. CET
- [...]

  STOXX® Europe Select 50 Index
  [...]

Options contracts shall be 12:00 CET

[...]

[...]

#### 2.4.9 Price Gradations

The price of an options contract will be quoted in points. The smallest price change (Tick) shall be 0.01 points for DivDAX®, MSCI Europe (NTR & Price, EUR), MSCI Europe Growth, and MSCI Europe Value and STOXX Europe Select 50 Options contracts, 0.05 points for EURO STOXX® Banks and STOXX® Europe 600 Banks Sector Index Options contracts and 0.1 points for all other Index Options contracts, which represents a value of:

[...]

■ EUR 1 for [...] <u>STOXX® Europe Select 50 Index, [...]</u>

[...]

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### Part 3 Contracts Off-Book

[...]

## **Subpart 3.2 Contracts Admitted for Off-Book Trading**

The following Futures and Options Contracts admitted for trading at Eurex Deutschland may be entered using the Eurex T7 Entry Service for the trade types specified below.

#### 3.2.1 Block trades

[...]

Product					
Standard	Additional contract versions Y/N				
Stock index options					
[]					
Options Contracts on the STOXX® Europe Select 50 Index (OXXS)	<u>Y</u>	<u>50</u>			
[]					

[...]

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

# **Trading Hours for Options Contracts**

[...]

**Index Options Contracts** 

Product	ID T	Pre- Trading Period	Continu- ous Trading	Post- Trading Period Until	Off- book Trading Period	Off-book Post- Trading Period until	Last Trading Day	
							Trad- ing Until	Exer- cise until
[]								
STOXX® Europe Select 50 Index Options Contracts	<u>OXXS</u>	07:30- 8:50	08:50- 17:30	<u>20:30</u>	<u>09:00-</u> <u>19:00</u>	<u>19:15</u>	<u>12:00</u>	20:30
[]								

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<sup>\*</sup> During daylight savings time in Germany (CEST), trading in Germany on the last trading day ends at 12:00 CET

[...]

# **Exercise Prices for Index Options (2.4.6)**

Options series for Index Options may generally have the following exercise prices:

Contract	Exercise Price Intervals in Index Points for Contract Months with a Remaining Lifetime of						
	≤ 3 months	4-6 months	6-12 months	13-24 months	25-36 months	> 36 months	
[]							
STOXX® Europe Select 50 Index	<u>5</u>	<u>10</u>	<u>10</u>	<u>20</u>	<u>50</u>	<u>50</u>	
[]							

[...]

\*\*\*\*\*\*

<sup>\*\*</sup> Concerns exercise on the expiration day following the last trading day All times CET