| Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland | Eurex14e As of 21.10.2019 |  |  |
|------------------------------------------------------------------------------------------|---------------------------|--|--|
|                                                                                          |                           |  |  |
|                                                                                          |                           |  |  |
|                                                                                          |                           |  |  |

AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

[...]

# Part 1 Contract Specifications for Futures Contracts

[...]

## **Subpart 1.3 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

[...]

(2) Futures Contracts on the following stock indices are available for trading at Eurex Deutschland such that the publication of the enclosed institutions shall determine the

[...]

STOXX® Europe ESG Leaders Select 30 Index (STOXX Limited)

[...]

[...]

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

[...]

■ EUR 100 per index point for Futures Contracts on the EUR 100 per index point for Futures Contracts on the EURO STOXX 50® Low Carbon Index, MSCI ACWI Index (NTR, EUR), the MSCI Europe (GTR, EUR), the MSCI Europe Index (NTR & Price, EUR), the MSCI Europe Growth Index, the MSCI Europe Value Index, the MSCI Europe ex Switzerland Index, the MSCI Europe ex UK Index, the MSCI EMU Index (GTR, EUR), the MSCI EMU Index (NTR, EUR), MSCI EMU Growth (NTR, EUR), MSCI EMU Value (NTR, EUR), the MSCI Emerging Market Index (NTR, EUR), the MSCI France (GTR, EUR), the MSCI France (NTR, EUR), the MSCI World Index (GTR, EUR), the MSCI World Index (NTR, EUR), the STOXX 50® Europe Select 50 Index and the STOXX® Europe 600 ESG-X Index\_-and the

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STOXX® Europe Climate Impact Ex Global Compact Controversial Weapons & Tobacco Index and the STOXX® Europe ESG Leaders Select 30 Index [...]

[...]

## 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 Board of Eurex Deutschland
  - 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

[...]

- STOXX® Europe ESG Leaders Select 30 Index
[...]

■ Futures Contracts shall be at 12:00 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:

[...]

■ 0.1 points at

[...]

STOXX® Europe ESG Leaders Select 30, this represents a value of EUR 10
 [...]

[...]

### Part 3 Contracts Off-Book

[...]

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# **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                                                                   |                                  |           | Minimum number of contracts traded |  |
|---------------------------------------------------------------------------|----------------------------------|-----------|------------------------------------|--|
| Standard                                                                  | Additional contract versions Y/N | TES       | Eurex<br>EnLight                   |  |
| []                                                                        |                                  |           |                                    |  |
| Index Futures                                                             |                                  |           |                                    |  |
| []                                                                        |                                  |           |                                    |  |
| Futures Contracts on the STOXX® Europe ESG Leaders Select 30 Index (FSLS) | Y                                | <u>50</u> | N/A                                |  |
| []                                                                        |                                  |           |                                    |  |

[...]

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

The following Contracts are admitted:

[...]

Futures Contracts on the STOXX® Europe ESG Leaders Select 30 Index (FSLS)

[...]

## 3.2.4 Exchange for Swaps ("EFS")

The following Contracts are admitted:

[...]

Futures Contracts on the STOXX® Europe ESG Leaders Select 30 Index (FSLS)

[...]

[...]

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

# **Clearing Hours**

[...]

| Contract Specifications for Futures Contracts | Eurex14e         |  |  |
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# **Index Futures Contracts**

| Product                                              | Product<br>ID | Pre-<br>Trading<br>Period | Continu-<br>ous<br>Trading | Post-<br>Trading<br>Period<br>Until | Off-book<br>Trading<br>Period | Off-book<br>Post-<br>Trading<br>Period until | Last<br>Trading<br>Day |
|------------------------------------------------------|---------------|---------------------------|----------------------------|-------------------------------------|-------------------------------|----------------------------------------------|------------------------|
|                                                      |               |                           |                            |                                     |                               |                                              | Trading Until          |
| []                                                   |               |                           |                            |                                     |                               |                                              |                        |
| STOXX® Europe ESG Leaders<br>Select 30 Index Futures | <u>FSLS</u>   | 07:30-<br>07:50           | 07:50-<br>22:00            | 22:30                               | <u>08:00-</u><br><u>22:00</u> | 22:15                                        | 12:00                  |
| []                                                   |               |                           |                            |                                     |                               |                                              |                        |

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

[...]

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