Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland

Eurex14e

As of 21.10.2019

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AMENDMENTS ARE MARKED AS FOLLOWS: INSERTIONS ARE UNDERLINED DELETIONS ARE CROSSED OUT

[...]

Part 2 Contract Specifications for Options Contracts

[...]

Subpart 2.4 Contract Specifications for Index Options

The following subpart contains contract specifications for Options Contracts on stock indices ("Index Options").

2.4.1 Subject Matter of Contract

[...]

- (2) Options Contracts on the following stock indices are available for trading at Eurex Deutschland:
 - [...]

 STOXX[®] Europe ESG Leaders Select 30 Index

 STOXX[®] Europe 600 ESG-X Index
 [...]

[...]

- (5) The value of an Options contract shall be:
 - [...]
 - EUR 100 per index point for Options contracts on MSCI Emerging Markets (NTR, EUR), MSCI Europe (NTR & Price, EUR), MSCI Europe Growth, MSCI Europe Value, the MSCI World (NTR, EUR), and STOXX® Europe Select 50 Index, STOXX® Europe ESG Leaders Select 30 Index and STOXX® Europe 600 ESG-X Index

[...]

[...]

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2.4.4 Term

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

[...]

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 ESG Leaders Select 30 Index- Options contracts		60 months	
STOXX [®] Europe 600 ESG-X Index Options contracts		24 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 ESG Leaders Select 30 Index,–STOXX[®] Europe 600 ESG-X

Options contracts shall be 12:00 CET

[...]

Index

[...]

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, MSCI Europe Value, STOXX Europe Select 50, <u>STOXX Europe ESG Leaders</u> <u>Select 30 and STOXX® Europe 600 ESG-X</u> Options contracts, 0.05 points for EURO STOXX[®] Banks and STOXX[®] Europe 600 Banks Sector Index Options contracts, 1 point for MSCI World (NTR, GBP) Index Options and 0.1 points for all other Index Options contracts, which represents a value of:

[...]

EUR 1 for [...], <u>STOXX[®] Europe ESG Leaders Select 30 Index</u>, <u>STOXX[®] Europe 600</u>
 <u>ESG-X 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	Minimum number of contracts traded		
Standard	Additional contract versions Y/N	TES	Eurex EnLight
Stock index options			
[]			
Options Contracts on the STOXX [®] Europe ESG Leaders Select 30 Index (OSLS)	Y	<u>50</u>	<u>N / A</u>
Options Contracts on the STOXX® Europe 600 ESG-X Index (OSEG)	Y	5	<u>i0</u>
[]			

[...]

3.2.5 Vola trades

The following Contracts are admitted:

Options Contract	Futures Contract
[]	
Options Contracts on the STOXX® Europe ESG Leaders Select 30 Index (OSLS)	Futures Contracts on the STOXX [®] Europe ESG Leaders Select 30 Index (FSLS)
Options Contracts on the STOXX® Europe 600 ESG-X Index (OSEG)	Futures Contracts on the STOXX [®] Europe 600 ESG-X Index (FSEG)
[]	

[...]

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Annex C in relation to Contract Specifications:

Trading Hours for Options Contracts

[...]

Index Options Contracts

Product	Product ID	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 ESG Leaders Select 30 Index Options Contracts	<u>OSLS</u>	<u>07:30-</u> <u>08:50</u>	<u>08:50-</u> <u>17:30</u>	<u>20:30</u>	<u>09:00-</u> <u>19:00</u>	<u>19:15</u>	<u>12:00</u>	<u>20:30</u>
STOXX [®] Europe 600 ESG-X Index Options Contracts	<u>OSEG</u>	<u>07:30-</u> <u>08:50</u>	<u>08:50-</u> <u>17:30</u>	<u>20:30</u>	<u>09:00-</u> <u>19:00</u>	<u>19:15</u>	<u>12:00</u>	<u>20:30</u>
[]								

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

** Concerns exercise on the expiration day following the last trading day

All times 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 ESG Leaders Select 30 Index	<u>5</u>	<u>10</u>	<u>10</u>	<u>20</u>	<u>50</u>	<u>50</u>
STOXX [®] Europe 600 ESG-X Index	<u>5</u>	<u>10</u>	<u>10</u>	<u>20</u>		
[]						

[...]
