Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland

Eurex14e

As of 02.03.2020

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AMENDMENTS ARE MARKED AS FOLLOWS:

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 composition, weighting and calculation:

[...]

- MSCI EAFE (NTR, USD) (MSCI Inc.)
- MSCI EAFE ESG Screened (NTR, USD) (MSCI Inc.)
- [...]
- MSCI Emerging Markets (NTR, USD) (MSCI Inc.)
- MSCI Emerging Markets ESG Screened (NTR, USD) (MSCI Inc.)
- [...]
- MSCI Japan Index (NTR, USD) (MSCI Inc.)
- MSCI Japan ESG Screened (NTR, USD) (MSCI Inc.)
- [...]
- MSCI USA (NTR, USD) (MSCI Inc.)
- 1. MSCI USA ESG Screened (NTR, USD) (MSCI Inc.)
- [...]
- MSCI World Index (NTR, USD) (MSCI Inc.)
- MSCI World ESG Screened (NTR, USD) (MSCI Inc.)

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

[...]

 USD 10 per index point for Futures Contracts on the [...] and the MSCI USA ESG Screened Index, the MSCI World ESG Screened Index, the MSCI EM ESG Screened Index, the MSCI EAFE ESG Screened Index and the MSCI Japan ESG Screened Index

[...]

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:

[...]

- 0.5 points at
 - [...]
 - MSCI USA ESG Screened Index, MSCI World ESG Screened Index, MSCI
 EM ESG Screened Index, MSCI EAFE ESG Screened Index and MSCI Japan
 ESG Screened Index, this represents a value of 5 USD

[...]

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	Minimum number of contracts traded
Standard	Additional contract versions Y/N	TES	Eurex EnLight
[]			
Index Futures			
[]			
Futures Contracts on the MSCI USA ESG Screened Index (NTR, USD) (FMSU)	Y	<u>100</u>	<u>N / A</u>
Futures Contracts on the MSCI World ESG Screened Index (NTR, USD) (FMSW)	Y	<u>100</u>	<u>N / A</u>
Futures Contracts on the MSCI EM ESG Screened Index (NTR, USD) (FMSM)	Y	<u>50</u>	<u>N / A</u>
Futures Contracts on the MSCI EAFE ESG Screened Index (NTR, USD) (FMSF)	Y	<u>50</u>	<u>N / A</u>
Futures Contracts on the MSCI Japan ESG Screened Index (NTR, USD) (FMSJ)	<u>Y</u>	<u>50</u>	<u>N / A</u>
[]			

[...]
