Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland

Eurex14e

As of 24.02.2020

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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

[...]

1.3.5 Price Gradations

[...]

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

- 0.01 points at
 - MSCI Europe (NTR, EUR), this represents a value of EUR 1
 - MSCI Europe (Price, EUR), this represents a value of EUR 1
- 0.02 points at
 - MSCI Europe (NTR, EUR), this represents a value of EUR 2
 - MSCI AC Asia ex Japan Index (NTR, USD), this represents a value of USD 2
 - MSCI Emerging Markets Index (NTR, EUR), this represents a value of EUR 2
 - MSCI Emerging Markets Index (NTR, USD), this represents a value of USD 2
 - MSCI Emerging Markets Asia Index (NTR, USD), this represents a value of USD 2
 - MSCI Emerging Markets EMEA (NTR, USD), this represents a value of USD 2

 MSCI Emerging Markets Latin America (NTR, USD), this represents a value of USD 2

[...]

- 0.05 points at
 - MSCI China Free Index (NTR, USD), this represents a value of USD 2.5

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- MSCI EAFE (Price, USD), this represents a value of USD 2.5
- MSCI Emerging Markets Index (Price, USD), this represents a value of USD 2.5
- MSCI Emerging Markets Index (NTR, USD), this represents a value of USD 5
- MSCI Emerging Markets Asia Index (NTR, USD), this represents a value of USD 5
- MSCI Emerging Markets EMEA (NTR, USD), this represents a value of USD 5
 MSCI Emerging Markets Latin America (NTR, USD), this represents a value of USD 5
- 0.1 points at
 - MSCI World (Price, USD), this represents a value of USD 1
- 0.2 points at
 - MSCI Australia (NTR, USD), this represents a value of USD 2
 - MSCI United Kingdom (NTR, USD), this represents a value of USD 2
- 0.5 points at
 - MSCI Canada Index (GTR, USD), this represents a value of USD 5
 - MSCI EAFE (NTR, USD), this represents a value of USD 5
 - MSCI Europe (NTR, USD), this represents a value of USD 5
 - MSCI Japan (NTR, USD), this represents a value of USD 5
 - MSCI North America (NTR, USD), this represents a value of USD 5
 - MSCI USA (NTR, USD), this represents a value of USD 5
 - MSCI World Index (NTR, USD), this represents a value of USD 5
- 2 points at
 - MSCI Hong Kong Index (NTR, USD), this represents a value of USD 2

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
- [...]

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Part 2 Contract Specifications for Options Contracts

[...]

Subpart 2.4 Contract Specifications for Index Options

[...]

2.4.4 Term

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

[...]

60 months (with ten quarterly expiration days): up to and including the next, the second and the third succeeding expiration days and up to and including the next nine succeeding quarterly expiration days (March, June, September, December) as well as up to the next two half-year expiration days (June, December) thereafter and the next two succeeding yearly expiration days (December)
 [...]

[...]

Annex E Allocation Scheme (Part A Section 2.5 Paragraph 3 of the Conditions for Trading) and Path Priority (Part A Section 2.5 Paragraph 2 of the Conditions for Trading) *

Product Class	Allocation Scheme	Path Priority
Money Market Futures	Time-Pro-Rata	Pro-Rata Path Priority
Fixed Income Futures	Time	Direct Path Priority
Index Futures	Time	Direct Path Priority
STOXX® Europe 600-Futures, EURO STOXX® Banks- and STOXX® Europe 600 Banks-Futures, as well as Futures on <u>MSCI AC Asia ex Japan Index (NTR, USD), MSCI</u> <u>Australia (NTR, USD), MSCI Canada Index (GTR, USD), MSCI</u> <u>China Free Index (NTR, USD), MSCI EAFE (Price, USD), MSCI</u> <u>EAFE (NTR, USD), MSCI Europe (Price, EUR), MSCI Europe</u> (NTR, EUR), <u>MSCI Europe (NTR, USD), MSCI Europe</u> (NTR, EUR), <u>MSCI Europe (NTR, USD), MSCI Emerging</u> Markets Asia Index (NTR, USD), MSCI Emerging Markets Asia Index (NTR, USD), MSCI Imerging Markets Asia Index (NTR, USD), MSCI Japan (NTR, USD), <u>MSCI Hong Kong Index (NTR, USD), MSCI Japan (NTR, USD), MSCI North America (NTR, USD), MSCI United Kingdom (NTR, USD), MSCI USA (NTR, USD), MSCI World (Price, USD), MSCI World (NTR, EUR), MSCI World (NTR, USD)</u>	Time	n/a
[]		

* Applicable only to products available on the New Trading Architecture (according to Annex F).

[...]
