Eurex14e

As of 12.02.2018

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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

The following subpart contains contract specifications for Futures contracts on stock index ("Index Futures Contracts").

### 1.3.1 Subject Matter of Contract

- (1) An Index Futures Contract is a futures contract on a specific stock index.
- (2) Futures Contracts on the following stock indices are available for trading at the Eurex Exchanges such that the publication of the enclosed institutions shall determine the composition, weighting and calculation:
  - [...]
  - MSCI Emerging Markets Asia (MSCI Inc.)
  - MSCI Emerging Markets Asia ex Korea (MSCI Inc.)
  - [...]
  - MSCI Japan Index (NTR, USD) (MSCI Inc.)
  - MSCI Japan Index (GTR, USD) (MSCI Inc.)
  - MSCI Japan Index (NTR, JPY) (MSCI Inc.)

[...]

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

[...]

- GBP 10 per index point for Futures Contracts on the MSCI United Kingdom (NTR, GBP) Index
- JPY 1000 per index point for Futures Contracts on the MSCI Japan (NTR, JPY) Index

[...]

 USD 10 per index point for Futures Contracts on the EURO STOXX 50<sup>®</sup> Index (Product ID: FESQ; the product FESQ is a quanto future, meaning the product currency (USD) differs from the currency of the index (EURO STOXX 50<sup>®</sup> Index, calculated in EUR)), RDX<sup>®</sup> USD Index, MSCI AC ASEAN (NTR, USD), MSCI Australia Index, MSCI Canada (GTR, USD), MSCI Canada (NTR, USD), MSCI Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich

Colombia Index, MSCI EAFE (NTR, USD), <u>MSCI Emerging Markets Asia ex</u> <u>Korea (NTR, USD)</u>, MSCI Emerging Markets Latin America ex Brazil (USD, NTR), MSCI Europe (GTR, USD), MSCI Europe Index (NTR, USD), MSCI Frontier Markets Index, MSCI Indonesia, MSCI Japan Index (NTR, USD), MSCI Japan (GTR, USD), MSCI Kokusai Index (NTR & GTR), MSCI North America (GTR, USD), MSCI North America (NTR, USD), MSCI Pacific Index (NTR & GTR), MSCI Pacific ex Japan, MSCI Peru Index, MSCI Qatar, MSCI Russia Index (Price, USD), MSCI Thailand Index, MSCI United Kingdom (NTR, USD), MSCI USA (GTR, USD), MSCI USA (NTR, USD) Index, MSCI USA Equal Weighted Index, MSCI USA Momentum Index, MSCI USA Quality Index, MSCI USA Value Weighted Index, MSCI World Growth (NTR, USD), MSCI World Value (NTR, USD), MSCI World Index (GTR, USD) and the MSCI World Index (NTR & Price, USD)

[...]

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

(1) The last trading day of the Index Futures Contracts shall generally be the third Friday of the relevant month provided that such day is a trading day at Eurex; otherwise, it shall be the trading day immediately preceding such day.

Expiries of Index Futures Contracts on MSCI Indices, whose last trading day deviates from the third Friday and that still hold open positions on the effective date of 16 January 2017, maintain the last trading day initially defined when the contract was set up, for as long as these open positions persist and in consideration of national holidays (especially MSCI Egypt, Qatar and United Arab Emirates). The last trading day of Index Futures Contracts on the Sensex Index shall be the day determined in Paragraph 2.

(2) The final settlement day of the Index Futures Contracts shall be the last trading day to the extent no other provisions are determined hereinafter.

The final settlement day of Index Futures Contracts on the MSCI Indices and of Index Futures Contracts on the STOXX<sup>®</sup> Global Select Dividend 100 Index shall be the <u>exchange-trading</u> day immediately succeeding the last trading day.

[...]

#### 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:

[...]

Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich

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- 0.5 points at
  - DAX<sup>®</sup> (Product ID: FDAX), this represents a value of EUR 12.50
  - [...]
  - EURO STOXX 50<sup>®</sup> ex Financials, this represents a value of EUR 5.00,
  - MSCI Indonesia, MSCI Peru, MSCI Qatar, MSCI Thailand, <u>MSCI EM Asia ex</u> <u>Korea,</u> MSCI Emerging Markets Latin America ex Brazil (USD, NTR), MSCI Frontier Markets and MSCI World (Price, USD), this represents a value of USD 5.00
  - MSCI Japan (NTR, JPY), this represents a value of JPY 500.00

[...]

[...]

# 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 or Eurex Zürich may be entered using the Eurex T7 Entry Service for the trade types specified below.

### 3.2.1 Block trades

The products listed below are admitted to block trading. [...]

Product		Minimum number of contracts traded
Standard	Additional contract versions Y/N	
[]		
Index Futures		
[]		
Futures Contracts on the MSCI Emerging Markets Asia ex Korea Index (FMXK)	Y	<u>10</u>
[]		
Futures Contracts on the MSCI Japan (NTR, JPY) Index (FMJY)	Y	<u>10</u>
[]		

[...]

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