Eurex14e

As of 16.08.2017

Page 1

AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

[...]

1.3 Subpart: Contract Specifications for Index Futures Contracts

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

[...]

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:

[...]

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 and Eurex Zürich (e.g. Futures Calendar Spread) is

0.02 points at
- STOXX[®] Europe 600, this represents a value of EUR 1

[...]

Contract Specifications for Futures Contracts and	Eurex14e
Options Contracts at Eurex Deutschland and Eurex Zürich	As of 16.08.2017
	Page 2

Allocation Scheme (Part A Section 2.5 Paragraph 3 of the Conditions for Trading) Annex E 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	Time	<u>n/a</u>
[]		

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

[...]

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