

Attachment 1 to Eurex circular 110/19

3. Details

A. General Parameters of the new product

Eurex product		Underlying instrument	
	Product code	Product ISIN	Underlying ISIN
Futures on EURO STOXX 50® Realized Dispersion Index	FESD	DE000A26RDV4	CH0502171678

B. Contract specifications

For the detailed contract specifications please see Attachment 2.

Specification	Futures on EURO STOXX 50® Realized Dispersion Index
Product ID/Type	Product ID: FESD Product Type: FVOL
Contract size	EUR 5.00 per Realized Dispersion Index point
Minimum price change	EUR 0.05
Contract months	Terms of up to two years, expiring on the final settlement day up to and including the next two succeeding December expirations
Cash settlement	Cash settlement, payable on the first exchange day following the last trading day
Last trading day and final Settlement Day	Last trading day is the final settlement day. Final settlement day is the third Friday of the expiration month, if this is an exchange day at Eurex Deutschland, otherwise the day immediately preceding the expiration day. Close of trading in the maturing Realized Dispersion Index Futures on the last trading day is at 17:30 CET.
Final settlement price	The last (closing) EURO STOXX 50® Realized Dispersion Index tick on the third Friday of the maturity month
Trading hours	09:00 - 17:30 CET
Eurex T7 Entry Services	09:00 - 21:00 CET

C. Trading hours (all CET)

Product	Pre-Trading Period	Continuous Trading	Post-Trading Period until	Off-book Trading Period	Off-book Post-Trading Period until	Last Trading Day Trading until
Futures on EURO STOXX 50 [®] Realized Dispersion Index	07:30-08:50	09:00-17:30	21:15	09:00-21:00	21:15	17:30

L. Transaction fees and rebates

As of start of trading of the new product, the following fee rebates apply for trading, clearing and settlement:

Contract	Currency	Standard fee per contract (contract number ≤ threshold value)		Reduced fee per contract (contract number > threshold value)		Threshold value A-accounts (contract number)	Threshold value P-accounts (contract number)
		A account	P/ M account	A account	P/ M account		
On-exchange trades							
Futures on EURO STOXX 50 [®] Realized Dispersion Index	EUR	1.40	1.20	n.a.	n.a.	n.a.	n.a.
Off-exchange trades							
Futures on EURO STOXX 50 [®] Realized Dispersion Index	EUR	2.10	1.80	n.a.	n.a.	n.a.	n.a.