Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland As of 10.02.2020 Page 1 AMENDMENTS ARE MARKED AS FOLLOWS: INSERTIONS ARE UNDERLINED DELETIONS ARE CROSSED OUT [] Part 1 Contract Specifications for Futures Contracts []
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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 Eure
Deutschland such that the publication of the enclosed institutions shall determine composition, weighting and calculation:
[]
STOXX® USA 500 ESG-X (Price, USD) Index (STOXX Limited) 1
[]
[]
(5) The value of a futures contract shall be:
[]
 USD 100 per index point for Futures Contracts on the [] and the STOXX® to 500 ESG-X Index

[...]

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

[...]

(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® Global Select Dividend 100 and the STOXX® USA 500 ESG-X Index shall be the trading day immediately succeeding the last trading day.

[...]

(4) Close of trading on the last trading day

[...]

- for MSCI Index Futures Contracts, TA-35 Index Contracts, and STOXX® Global Select Dividend 100 and STOXX® USA 500 ESG-X Index Contracts shall be 10:00 p.m. CET
- for RDX® EUR and RDX® USD Index Futures Contracts shall be the close of trading in continuous electronic trading at London Stock Exchange (LSE International Orderbook) at 5:30 p.m. CET

[...]

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:

[...]

- 0.05 points at
 - [...]
 - STOXX® USA 500 ESG-X, this represents a value of USD 5
 - [...]

[...]

Part 3 Contracts Off-Book

[...]

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Subpart 3.2 Contracts Admitted for Off-Book Trading

[...]

3.2.1 Block trades

[...]

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 STOXX® USA 500 ESG-X Index (FSUS)	<u>Y</u>	<u>100</u>	<u>N / A</u>
[]			

[...]

3.2.3 Exchange for Physicals for Index Futures/FX Futures ("EFP-I")

The following Contracts are admitted:

[...]

■ Futures Contracts on the STOXX® USA 500 ESG-X Index (FSUS)

[...]

3.2.4 Exchange for Swaps ("EFS")

The following Contracts are admitted:

[...]

■ Futures Contracts on the STOXX® USA 500 ESG-X Index (FSUS)

[...]

[...]

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Annex C in relation to Contract Specifications:

[...]

Clearing Hours

[...]

Index Futures Contracts

Product	Product ID	Pre- Trading Period	Continuous Trading	Post- Trading Period Until	Off- book Trading Period	Off-book Post- Trading Period until	Last Trading Day
							Trading Until
[]							
STOXX® USA 500 ESG-X Index Futures	<u>FSUS</u>	07:30- 07:50	07:50-22:00	22:30	08:00- 22:00	<u>22:15</u>	22:00
[]							

^{*} During daylight savings time in Germany (CEST), trading in Germany on the last trading day ends at 12:00 CET. All times CET

[...]
