

Equity Index Derivatives – EURO STOXX 50® Index Futures (FESX)

EURO STOXX 50® Index derivatives are perfectly suited for hedging and enhancing the performance of equity portfolios. They are also extensively used in arbitrage strategies, as EURO STOXX 50® Index Futures cover an entire market segment in a single contract.

Futures and options on the EURO STOXX 50® Index are the most actively traded EUR-denominated equity index derivatives. In the first half of 2016, more than 215 million EURO STOXX 50® Index Futures were traded and it recorded more than 1.6 million contracts changing hands every day. At the end of June 2016, open interest stood at approximately 4.1 million contracts.

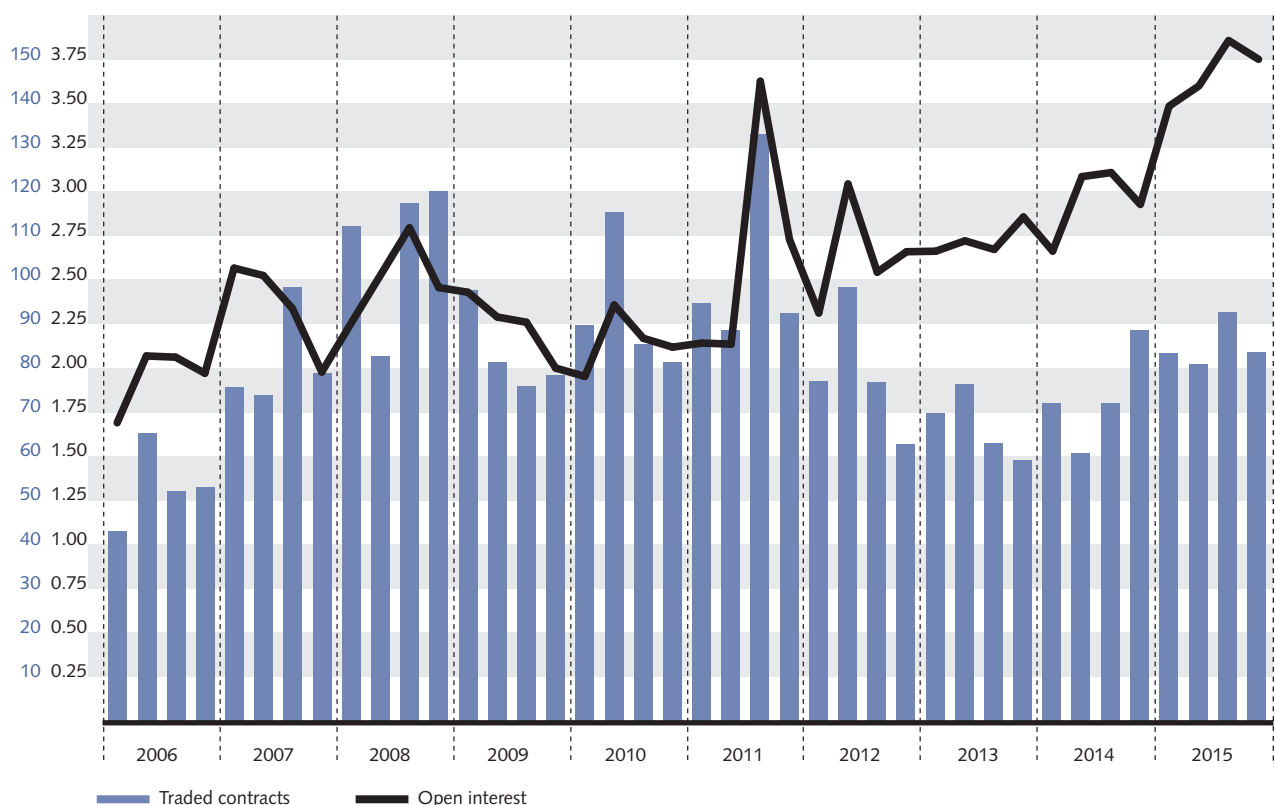
In addition to the futures contracts, investors can also trade options on the EURO STOXX 50® Index. Even more focused trading strategies are possible through the use of Eurex's Single Stock Futures and equity options, available on all

50 stocks contained in the EURO STOXX 50® Index. Thereby Eurex Exchange is the leading platform for Eurozone equity and equity index derivatives.

Index composition and calculation

The EURO STOXX 50® Index comprises the 50 leading blue chip stocks from twelve Eurozone countries. The index weighting is based on free float market capitalization, with a maximum of a ten percent weighting for each individual constituent. The free float market capitalization of the EURO STOXX 50® Index accounts for approximately 60 percent of the capitalization of the entire Eurozone.

Traded contracts & open interest (in millions) January 2006 – December 2015



The EURO STOXX® Index is calculated and disseminated every 15 seconds. Its index composition is reviewed on an annual basis, with adjustments taking effect in September. The weighting of index constituents is reviewed quarterly.

Currently, Eurex offers derivatives on 49 indexes of the (EURO) STOXX® index family. The STOXX® website www.stoxx.com offers extensive information regarding the composition of the indexes used as underlying instruments for Eurex derivatives.

Contract specifications

EURO STOXX 50® Index Futures have a contract value of EUR 10 per index point. The minimum price change (or tick size) is equivalent to one index point, which corresponds to a tick value of EUR 10. There are three successive quarterly months within the March, June, September and December cycle available for trading at any given time. The Last Trading Day is the third Friday* of each maturity month.

Trading hours for EURO STOXX 50® Index Futures are from 07:50 CET to 22:00 CET. On the Last Trading Day, trading ceases at 12:00 CET.

Liquidity

Investors benefit from very strong liquidity in EURO STOXX 50® Index Futures: the spread between the best bid and the best ask price in the front month contract usually is just a single tick.

Additional information

Visit the Eurex website www.eurexchange.com for detailed information on how to use EURO STOXX 50® Index Futures contracts for trading and hedging.

* If the third Friday is not an exchange day, the Last Trading Day is the exchange day preceding the third Friday.

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