

Attachment 1 to Eurex circular 032/21

3. Details of the initiative

A. Product overview

Underlying					
Index	Currency	Index type	ISIN	Bloomberg	Reuters
STOXX Europe 600 Industry Neutral Ax Low Risk	EUR	Net Return	CH0462360659	SAXPNLRR INDEX	.SAXPNLRR
STOXX Europe 600 Industry Neutral Ax Multi-Factor	EUR	Net Return	CH0462360535	SAXPNMFR INDEX	.SAXPNMFR
STOXX Europe 600 Industry Neutral Ax Momentum	EUR	Net Return	CH0462360592	SAXPNMOR INDEX	.SAXPNMOR
STOXX Europe 600 Industry Neutral Ax Quality	EUR	Net Return	CH0462360477	SAXPNQUR INDEX	.SAXPNQUR
STOXX Europe 600 Industry Neutral Ax Size	EUR	Net Return	CH0462360410	SAXPNSZR INDEX	.SAXPNSZR
STOXX Europe 600 Industry Neutral Ax Value	EUR	Net Return	CH0462360352	SAXPNVAR INDEX	.SAXPNVAR
STOXX USA 500 Industry Neutral Ax Low Risk	USD	Net Return	CH0462360329	SA5UNLRV INDEX	.SA5UNLRV
STOXX USA 500 Industry Neutral Ax Multi-Factor	USD	Net Return	CH0462360204	SA5UNMFV INDEX	.SA5UNMFV
STOXX USA 500 Industry Neutral Ax Momentum	USD	Net Return	CH0462360261	SA5UNMOV INDEX	.SA5UNMOV
STOXX USA 500 Industry Neutral Ax Quality	USD	Net Return	CH0462360147	SA5UNQUV INDEX	.SA5UNQUV
STOXX USA 500 Industry Neutral Ax Size	USD	Net Return	CH0462360089	SA5UNSZV INDEX	.SA5UNSZV
STOXX USA 500 Industry Neutral Ax Value	USD	Net Return	CH0462360022	SA5UNVAV INDEX	.SA5UNVAV

Product name	Eurex products				
	Currency	Index type	ISIN	Product code	Product type
Future on STOXX Europe 600 IN AX Low Risk EUR (Net Return)	EUR	Net Return	DE000A3CLN66	FAXL	FINX
Future on STOXX Europe 600 IN AX Multi-Factor EUR (Net Return)	EUR	Net Return	DE000A3CLN74	FAXA	FINX
Future on STOXX Europe 600 IN AX Mom EUR (Net Return)	EUR	Net Return	DE000A3CLN82	FAXM	FINX
Future on STOXX Europe 600 IN AX Quality EUR (Net Return)	EUR	Net Return	DE000A3CLN90	FAXQ	FINX
Future on STOXX Europe 600 IN AX Size EUR (Net Return)	EUR	Net Return	DE000A3CLS61	FAXS	FINX
Future on STOXX Europe 600 IN AX Value EUR (Net Return)	EUR	Net Return	DE000A3CLS79	FAXV	FINX
Future on STOXX USA 500 IN AX Low Risk USD (Net Return)	USD	Net Return	DE000A3CLS87	FUAL	FINX
Future on STOXX USA 500 IN AX Multi-Factor USD (Net Return)	USD	Net Return	DE000A3CLS95	FUAA	FINX
Future on STOXX USA 500 IN AX Mom USD (Net Return)	USD	Net Return	DE000A3CLTA5	FUAM	FINX
Future on STOXX USA 500 IN AX Quality USD (Net Return)	USD	Net Return	DE000A3CLTB3	FUAQ	FINX
Future on STOXX USA 500 IN AX Size USD (Net Return)	USD	Net Return	DE000A3CLTC1	FUAS	FINX
Future on STOXX USA 500 IN AX Value USD (Net Return)	USD	Net Return	DE000A3CLTD9	FUAV	FINX

B. Contract specifications

STOXX Europe 600 Factors

Underlying Index	STOXX® Europe 600 Industry Neutral Ax Value, Size, Quality, Multi-Factor, Momentum and Low Risk net total return indices. A detailed description of the various indices and the index rules and regulations can be found on the STOXX® website under https://qontigo.com .
Contract Multiplier	EUR 100 per index point.
Settlement	Cash settlement, due on the first exchange day after the final settlement day.
Price determination	In points, with two decimal places.
Minimum Price Change	0.05 (equals EUR 5).
Contract months	The next three quarterly months of the cycle March, June, September and December (9 months).
Last trading day/final settlement day	The third Friday of each maturity month, if this is a trading day at Eurex Deutschland, otherwise the trading day immediately preceding that day. Close of trading for maturing series: 12:00 CET. The final settlement day is the trading day following the last trading day.
Final settlement price	The average value of all index calculations of the respective STOXX® Europe 600 IN Ax Factor index in the time between 11:50 and 12:00 CET on the last trading day.

STOXX USA 500 Factors

Underlying Index	STOXX® USA 500 Industry Neutral Ax Value, Size, Quality, Multi-Factor, Momentum and Low Risk indices net total return. A detailed description of the various indices and the index rules and regulations can be found on the STOXX® website under https://qontigo.com indices.
Contract Multiplier	USD 100 per index point.
Settlement	Cash settlement, due on the first exchange day after the final settlement day.
Price determination	In points, with two decimal places.
Minimum price change	0.05 (equals USD 5).
Contract months	The next three quarterly months of the cycle March, June, September and December (9 months).
Last trading day/final settlement day	The third Friday of each maturity month, if this is a trading day at Eurex Deutschland, otherwise the trading day immediately preceding that day. Close of trading for maturing series: 22:00 CET. The final settlement day is the trading day following the last trading day.
Final settlement price	Relevant for the STOXX USA 500 factor index futures is the index closing price on the last trading day.

Product name	MBTS*
Futures on STOXX Europe 600 IN Ax Factors	100
Futures on STOXX USA 500 IN Ax Factors	100

* MBTS = Minimum Block Trade Size

C. Trading hours (all trading times are CET/CEST)

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® Europe 600 Industry Neutral Ax Value, Size, Quality, Multi-Factor, Momentum, Low Risk Futures		07:30-07:50	07:50-22:00	22:30	08:00-22:00	22:15	12:00
STOXX® USA 500 Industry Neutral Ax Value, Size, Quality, Multi-Factor, Momentum, Low Risk Futures		07:30-07:50	07:50-22:00	22:30	08:00-22:00	22:15	22:00

E. Product group

The product group of the new products is as follows:

Product	Product group	Settlement location unknit	Regulatory status	Settlement type	Product type	Product segment	Product currency	Product Capacity name
STOXX® Europe 600 Industry Neutral Ax Value, Size, Quality, Multi-Factor, Momentum, Low Risk Futures	E/I Futures in EUR	No	Not admitted for U.S. trading	cash	F	Equity index	EUR	Cash EUR
STOXX® USA 500 Industry Neutral Ax Value, Size, Quality, Multi-Factor, Momentum, Low Risk Futures	E/I Futures in USD	No	Not admitted for U.S. trading	cash	F	Equity index	USD	Cash USD

(...)

I. Transaction fees

Product	Currency	Trade type	Account	Standard	Reduced	Reduced as of
STOXX® Europe 600 Industry Neutral Ax Value, Size, Quality, Multi-Factor, Momentum, Low Risk Futures/ STOXX® USA 500 Industry Neutral Ax Value, Size, Quality, Multi-Factor, Momentum, Low Risk Futures	EUR/USD	Order book	A	0.40	n.a.	n.a.
			P/M	0.35	n.a.	n.a.
		EnLight/ TES	A	0.60	n.a.	n.a.
			P/M	0.55	n.a.	n.a.