

STOXX[®] Semiconductor 30 Index Futures

SEAMLESS ACCESS TO SEMICONDUCTOR SECTOR

Due to the strong demand from Asian clients, Eurex launched the Futures on the STOXX[®] Semiconductor 30 index, giving market participants more opportunities to invest in the semiconductor industry sector.

The non-narrow-based index tracks the top 30 semiconductor companies, providing market participants with exposure to the industry as determined by the ICB sub-sectors. These companies include the renowned chip manufacturers from the U.S. and Taiwan, such as NVIDIA, AMD, TSMC, and UMC.

TRUSTED STOXX[®] UNDERLYING INDEX

STOXX[®] Ltd. is a global index provider, covering the world markets across all asset classes and developing, maintaining, distributing, and marketing a comprehensive global family of strictly rules-based and transparent indexes. The well-known blue-chip indexes developed by the provider include EURO STOXX 50[®], STOXX[®] Europe 600, and STOXX[®] Europe 50.

WELL-SUPPORTED ORDER BOOK IN ALL TIME ZONES

The STOXX[®] Semiconductor 30 Index Futures are available for trading and clearing in all time zones. Accessing liquidity pools in all time zones helps connect global and regional investors and create more trading and hedging opportunities.

Key benefits



Ideal contract size for all investors

Small contract size to access the top semiconductor firms for precise hedging opportunities



Pair-trading opportunities

High correlation to other semiconductor indexes



Cross margin benefits

Margin offset with other equity index products



USD denominated product

Low cross-currency transaction risks



Contract specifications

STOXX® Semiconductor 30 Index Futures	
Underlying index	STOXX® Semiconductor 30 Index – Price return
Eurex product code	FSSE
Bloomberg ticker	FEOA Index
Refinitiv ticker	0#FSSE:
Contract value	USD 5 per index point
Minimum price change	0.5 index points (tick value: USD 2.5)
Contract terms	The four nearest quarterly months of the March, June, September and December cycle
Final settlement day and expiration	Expiration day: 3rd Friday of each expiration month at 22:15 CE(S)T Final settlement day: trading day immediately succeeding the last trading day
Final settlement price (FSP)	Closing value on the last trading day, 22:15 CET
Settlement	Cash, payable on the first exchange day following final settlement day
Minimum block trade size (TES / EnLight)	5
Trading hours	01:10 CET – 22:00 CET (Order book) 01:15 CET – 22:00 CET (TES)

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