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**1. Part:  
Contract Specifications for Futures Contracts**

**1.1 Subpart  
Contract Specifications for Money Market Futures Contracts**

The following subpart contains contract specifications for futures contracts on the interest rate for three-month cash deposits in Euro (Three-month EURIBOR Futures) and futures contracts on the monthly average of the effective interest rates for overnight inter-bank deposits EONIA (one month EONIA futures) which are hereafter referred to as "Money market futures contracts".

**1.1.1 Subject Matter of Contract**

- (1) A Three-Month EURIBOR Future is a futures contract on the interest rate for three-month cash deposits in Euro (Three-month EURIBOR). The value of a contract shall be EUR 1,000,000.
- (2) A One Month EONIA Future is a futures contract on the average of all effective overnight reference rates for the euro (EONIA) for one calendar month determined by the European Central Bank taking into account the compounded interest effect. The value of a contract is EUR 300.000.

**1.1.2 Obligation for Performance**

After the close of trading in the contract, the seller of a Money Market Futures Contract shall pay in cash any difference between the agreed price and the higher final settlement price ( Chapter II subsection 2.2.3. of the Clearing Conditions of Eurex Clearing AG). The purchaser of a Money Market Futures Contract shall pay in cash any difference between the agreed price and the lower final settlement price.

**1.1.3 Term**

- (1) For Three-Month EURIBOR Futures, terms expiring on the final settlement day (subsection 1.1.4 paragraph (1) of the twenty succeeding quarter-end months (March, June, September, December) are available for trading at the Eurex Exchanges.
- (2) For One Month EONIA Futures, terms expiring on the final settlement day (subsection 1.1.4 paragraph (2) of the current calendar month and the eleven succeeding calendar months are available for trading at the Eurex Exchanges.

#### **1.1.4 Last Trading Day, Final Settlement Day, Close of Trading**

- (1) The last trading day and final settlement day of the Three-Month EURIBOR Future shall be the second Exchange day prior to the third Wednesday of the relevant performance month (quarterly month pursuant to subsection 1.1.3 paragraph (1) - provided that on this day the European Banking Federation (FBE) and Financial Market Association (ACI) have determined the reference interest rate EURIBOR relevant to three-month cash deposits, otherwise the preceding Exchange day.

The close of trading for the Three-Month EURIBOR Future is on the last trading day at 11:00 a.m. CET.

- (2) The last trading day and final settlement day of the One Month EONIA Futures Contract shall be the last Exchange day of the relevant performance month (calendar month pursuant to subsection 1.1.3 paragraph (2) - provided that on this day the European Central Bank has determined the reference interest rate for overnight inter-bank deposits, EONIA, otherwise the preceding Exchange day.

The close of trading for the One Month EONIA Futures Contract is on the last trading day at 7:00 p.m. CET.

#### **1.1.5 Price Gradations**

The price of a money market futures contract shall be quoted as a percentage with three decimal places on a basis of 100 less interest rate traded. The minimum price change ("Tick") shall be 0.005 points; this represents a value of EUR 12.50.

#### **1.1.6 Performance, Cash Settlement**

- (1) The performance day for Money Market Futures Contracts shall be the Exchange day after the final settlement day.
- (2) Contracts shall be performed by cash settlement between the Clearing Members and Eurex Clearing AG. Each Clearing Member shall be responsible for handling the cash settlements with the Non-Clearing Members served by it and its own customers; the handling of cash settlements by Non-Clearing Members to their customers is the responsibility of the Non-Clearing Members.

### **1.2 Subpart: Contract Specifications for Fixed Income Futures Contracts**

The following subpart contains contract specifications for futures contracts on notional debt securities of the Federal Republic of Germany with different terms (Euro Schatz Futures, Euro Bobl Futures, Euro Bund Futures und Euro Buxl<sup>®</sup> Futures), Futures contracts on notional debt securities of the Republic of Italy (Buoni del Tesoro Polienerali) with different terms (Short-term Euro-BTP-Futures, Mid-term Euro-BTP-

Futures, Euro-BTP-Futures) as well as Futures contracts on notional debt securities of the Republic of France with different terms (Euro OAT Futures and Mid-Term-Euro-OAT Futures; OAT: Obligations Assimilables du Trésor), which are hereafter referred to as “Euro Fixed Income Futures” and futures contracts on a long term national bond of the Swiss Confederation (CONF Futures).

### **1.2.1 Subject Matter of Contract**

- (1) A Euro Fixed Income Futures is a futures contract on a notional debt security of the Federal Republic of Germany
- with a term of 1.75 to 2.25 years and an original term of no longer than eleven years as well as a coupon of 6% (Euro Schatz Futures),
  - with a term of 4.5 to 5.5 years and an original term of no longer than eleven years as well as a coupon of 6% (Euro Bobl Futures),
  - with term of 8.5 to 10.5 years and an original term of no longer than eleven years as well as a coupon of 6% (Euro Bund Futures),
  - with a term of 24 to 35 years and a coupon of 4% (Euro Buxl<sup>®</sup> Futures)

or a futures contract on a notional debt security of the Republic of Italy

- with a term of 8.5 to 11 years and an original term of no longer than 16 years and a coupon of 6% (Euro BTP Futures),
- with a term of 4.5 to 6 years and an original term of no longer than 16 years and a coupon of 6% (Mid-term Euro BTP Futures),
- with a term of 2 to 3.25 years and a coupon of 6% (Short-term Euro BTP Futures),

or a futures contract on a notional debt security of the Republic of France

- with a term of 8.5 to 10.5 years and an original term of no longer than 17 years and a coupon of 6% (Euro OAT Futures),
- with a term of 4.5 to 5.5 years and an original term of no longer than 17 years and a coupon of 6% (Mid-Term-Euro-OAT Futures).

The par value of any such contract is EUR 100,000.

- (2) A CONF future is a futures contract on a national bond of the Swiss Confederation with a remaining term of 8 to 13 years and an interest rate of 6%. The par value of any such contract is CHF 100,000.

### **1.2.2 Obligation for Performance**

- (1) After the close of trading in the respective Euro Fixed Income Futures Contract, the seller of a Euro Fixed Income Futures undertakes to notify debt securities with the nominal value of the respective contract from the respective basket of deliverable bonds and to deliver such debt securities on the delivery day (subsection 1.2.6 paragraph (1)). Debt securities denominated in Euro may be selected for delivery, having a non-redeemable remaining term pursuant to subsection 1.2.1 paragraph (1). The debt securities must have a minimum issue volume of EUR 5 billion. Starting with the contract month of June 2012, debt securities of the Republic of Italy have to possess a minimum issuance volume of EUR 5 billion no later than 10 exchange days prior to the last trading day of the current due month (Number 1.2.4 of the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich), otherwise, they shall not be deliverable until the delivery day of the current due month in Futures contracts on short-term, mid-term and long-term debt securities of the Republic of Italy.
- (2) After the close of trading in CONF Futures Contracts, the seller of a CONF-Futures undertakes to notify bonds with the nominal value of the contract and to deliver on the time of delivery (subsection 1.2.6 paragraph 1). Bonds denominated in Swiss Francs from the Swiss Confederation may be selected for delivery, having a remaining term pursuant to subsection 1.2.1 paragraph (2). In the case of bonds with an early redemption option, the first and last possible redemption dates as of the time of delivery of the contract must be between 8 and 13 years. The bonds must have a minimum issue volume of CHF 500 million.
- (3) The purchaser shall be required to pay the tender price (Chapter II, subsection 2.3.4 of the Clearing Conditions of Eurex Clearing AG).

### **1.2.3 Term**

For Fixed Income Futures Contracts terms expiring on the delivery day (subsection 1.2.6 paragraph (1)) of the next, the second succeeding and the third succeeding delivery months are available at the Eurex Exchanges. Delivery months are the quarter-end months March, June, September and December.

### **1.2.4 Last Trading Day, Close of Trading**

The last trading day of the Fixed Income Futures contracts shall be two Exchange days prior to the delivery day (subsection 1.2.6 paragraph (1)) of the relevant quarter-end month.

Trading in Fixed Income Futures Contracts shall end at 12:30 p.m. CET on the last trading day.

### **1.2.5 Price Gradations**

- (1) The price of a Euro Schatz Futures contract shall be quoted as a percentage of their par value, with three decimal places. The minimum price change ("Tick") shall be 0.005 percent; this represents a value of EUR 5.
- (2) The price of Euro Bobl Futures, Euro Bund Futures, Short-term Euro BTP Futures, Mid-term Euro BTP Futures, Euro BTP Futures, Euro OAT Futures, Mid-Term-Euro-OAT Futures, Euro Buxl<sup>®</sup> Futures and CONF Futures contracts shall be quoted as a percentage of their par value, with two decimal places. The minimum price change ("Tick") shall be 0.01 percent, the tick in Euro Buxl Futures contracts shall be 0.02 %; this represents a value of EUR 10 for the Euro Fixed Income Futures contracts or EUR 20 for Euro Buxl Futures contracts and CHF 10 for the CONF Futures contracts.

### **1.2.6 Delivery**

- (1) The delivery day of Fixed Income Futures contracts shall be the tenth calendar day of the respective quarter-end month; provided, however, that if such day is not an Exchange day, delivery shall occur on the next succeeding Exchange day.
- (2) The debt securities that may be used to perform Fixed Income Futures contracts as well as the conversion factors to be applied thereto shall be determined by Eurex Clearing AG and shall be made available to the Exchange Participants in the system of the Eurex Exchange. The conversion factor adapts the price of the debt securities available for delivery to that of the contract at the end of trading.

At the time of delivery, the debt securities identified for performance must have a fixed coupon as well as a remaining uncallable term pursuant to subsection 1.2.1, whereas as regards CONF Futures contracts an early redemption of bonds foreseen for delivery may not be possible until 8 years have passed.

- (3) Any physical delivery shall be effected delivery versus payment directly between the Clearing Members and Eurex Clearing AG. Deliveries shall be effected between the Clearing Members and Eurex Clearing AG. Each Clearing Member shall be responsible for deliveries to the Non-Clearing Members served by it and its own customers; the performance of deliveries by Non-Clearing Members to their customers is the responsibility of the Non-Clearing Members. Exchange Participants may only effect onward deliveries of notified debt securities that have been allocated to their Agent Position Accounts or designated for delivery by their customers.

## **1.3 Subpart: 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

- (1) An Index Futures Contract is a futures contract on a specific stock index.
- (2) Futures Contracts on the following stock indices are available for trading at the Eurex Exchanges such that the publication of the enclosed institutions shall determine the composition, weighting and calculation:
  - DAX<sup>®</sup> (Deutsche Börse AG)
  - DivDAX<sup>®</sup> (Deutsche Börse AG)
  - Dow Jones Global Titans 50<sup>SM</sup> Index (EUR) (Dow Jones & Company, Inc.)
  - Dow Jones Global Titans 50<sup>SM</sup> Index (USD) (Dow Jones & Company, Inc.)
  - EURO STOXX 50<sup>®</sup> ex Financials Index (STOXX Limited)
  - EURO STOXX 50<sup>®</sup> Index (STOXX Limited)
  - EURO STOXX<sup>®</sup> Index (STOXX Limited)
  - EURO STOXX<sup>®</sup> Large Index (STOXX Limited)
  - EURO STOXX<sup>®</sup> Mid Index (STOXX Limited)
  - EURO STOXX<sup>®</sup> Select Dividend 30 Index (STOXX Limited)
  - EURO STOXX<sup>®</sup> Small Index (STOXX Limited)
  - MDAX<sup>®</sup> (Deutsche Börse AG)
  - MSCI AC Asia Pacific ex Japan Index (MSCI Inc.)
  - MSCI Chile (MSCI Inc.)
  - MSCI China Free (MSCI Inc.)
  - MSCI Colombia (MSCI Inc.)
  - MSCI Czech Republic (MSCI Inc.)
  - MSCI Egypt (MSCI Inc.)
  - MSCI Emerging Markets (MSCI Inc.)
  - MSCI Emerging Markets Asia (MSCI Inc.)
  - MSCI Emerging Markets EMEA (MSCI Inc.)
  - MSCI Emerging Markets Latin America (MSCI Inc.)
  - MSCI Europe Growth Index (MSCI Inc.)
  - MSCI Europe Index (MSCI Inc.)
  - MSCI Europe Value Index (MSCI Inc.)
  - MSCI Frontier Markets Index (MSCI Inc.)
  - MSCI Hungary (MSCI Inc.)
  - MSCI India (MSCI Inc.)
  - MSCI Japan Index (MSCI Inc.)
  - MSCI Malaysia (MSCI Inc.)
  - MSCI Mexico (MSCI Inc.)
  - MSCI Morocco (MSCI Inc.)



- MSCI Peru (MSCI Inc.)
- MSCI Philippines (MSCI Inc.)
- MSCI Poland (MSCI Inc.)
- MSCI Russia Index (Price) (MSCI Inc.)
- MSCI Russia Index (Net Total Return) (MSCI Inc.)
- MSCI South Africa (MSCI Inc.)
- MSCI Thailand (MSCI Inc.)
- MSCI World Index (MSCI Inc.)
- OMX Helsinki 25 (OMXH25) (Helsinki Stock Exchange)
- RDX<sup>®</sup> USD Index (Wiener Börse AG)
- Sensex Index (Bombay Stock Exchange Limited)
- SLI<sup>®</sup> – Swiss Leader Index (SIX Swiss Exchange AG)
- SMI MID Price-Index (SMIM<sup>®</sup>) (SIX Swiss Exchange)
- SMI<sup>®</sup> (SIX Swiss Exchange AG)
- STOXX<sup>®</sup> Europe 50 Index (STOXX Limited)
- STOXX<sup>®</sup> Europe 600 Index (STOXX Limited)
- STOXX<sup>®</sup> Europe Large 200 Index (STOXX Limited)
- STOXX<sup>®</sup> Europe Mid 200 Index (STOXX Limited)
- STOXX<sup>®</sup> Europe Small 200 Index (STOXX Limited)
- TecDAX<sup>®</sup> (Deutsche Börse AG)

(3) Futures Contracts on the following EURO STOXX<sup>®</sup> Sector Indices are available for trading at the Eurex Exchanges:

- EURO STOXX<sup>®</sup> Automobiles & Parts Index
- EURO STOXX<sup>®</sup> Banks Index
- EURO STOXX<sup>®</sup> Basic Resources Index
- EURO STOXX<sup>®</sup> Chemicals Index
- EURO STOXX<sup>®</sup> Construction & Materials Index
- EURO STOXX<sup>®</sup> Financial Services Index
- EURO STOXX<sup>®</sup> Food & Beverage Index
- EURO STOXX<sup>®</sup> Health Care Index
- EURO STOXX<sup>®</sup> Industrial Goods & Services Index
- EURO STOXX<sup>®</sup> Insurance Index
- EURO STOXX<sup>®</sup> Media Index
- EURO STOXX<sup>®</sup> Oil & Gas Index
- EURO STOXX<sup>®</sup> Personal & Household Goods Index
- EURO STOXX<sup>®</sup> Real Estate Index
- EURO STOXX<sup>®</sup> Retail Index

- EURO STOXX<sup>®</sup> Technology Index
- EURO STOXX<sup>®</sup> Telecommunications Index
- EURO STOXX<sup>®</sup> Travel & Leisure Index
- EURO STOXX<sup>®</sup> Utilities Index

(4) Futures Contracts on the following STOXX<sup>®</sup> Europe 600 Sector Indices are available for trading at the Eurex Exchanges:

- STOXX<sup>®</sup> Europe 600 Automobiles & Parts Index
- STOXX<sup>®</sup> Europe 600 Banks Index
- STOXX<sup>®</sup> Europe 600 Basic Resources Index
- STOXX<sup>®</sup> Europe 600 Chemicals Index
- STOXX<sup>®</sup> Europe 600 Construction & Materials Index
- STOXX<sup>®</sup> Europe 600 Financial Services Index
- STOXX<sup>®</sup> Europe 600 Food & Beverage Index
- STOXX<sup>®</sup> Europe 600 Health Care Index
- STOXX<sup>®</sup> Europe 600 Industrial Goods & Services Index
- STOXX<sup>®</sup> Europe 600 Insurance Index
- STOXX<sup>®</sup> Europe 600 Media Index
- STOXX<sup>®</sup> Europe 600 Oil & Gas Index
- STOXX<sup>®</sup> Europe 600 Personal & Household Goods Index
- STOXX<sup>®</sup> Europe 600 Real Estate Index
- STOXX<sup>®</sup> Europe 600 Retail Index
- STOXX<sup>®</sup> Europe 600 Technology Index
- STOXX<sup>®</sup> Europe 600 Telecommunications Index
- STOXX<sup>®</sup> Europe 600 Travel & Leisure Index
- STOXX<sup>®</sup> Europe 600 Utilities Index

The publication of the STOXX Limited shall determine the composition, weighting and calculation of the indices listed in paragraph 3 and 4.

The Eurex Exchanges may allow different contract values for one index to trading.

(5) Futures Contracts on the following Dow Jones Sector Titans Indices are available for trading at the Eurex Exchanges:

- Dow Jones Banks Titans 30SM Index
- Dow Jones Insurance Titans 30SM Index
- Dow Jones Oil & Gas Titans 30SM Index
- Dow Jones Telecommunication Titans 30SM Index
- Dow Jones Utilities Titans 30SM Index

The publication of the Dow Jones & Company, Inc. shall determine the composition, weighting and calculation of the indices listed in Paragraph 5.

The Eurex Exchanges may allow different contract values for one index to trading.

- (6) The value of a futures contract shall be:
- EUR 5 per index point for MDAX<sup>®</sup> Futures Contracts
  - EUR 10 per index point for Futures Contracts on the TecDAX<sup>®</sup>, OMXH25, EURO STOXX 50<sup>®</sup> Index, EURO STOXX<sup>®</sup> Select Dividend 30 Index, EURO STOXX 50<sup>®</sup> ex Financials Index, STOXX<sup>®</sup> Europe 50 Index
  - EUR 25 per index point for Futures Contracts on the DAX<sup>®</sup>
  - EUR 50 per index point for Futures Contracts on the EURO STOXX<sup>®</sup> Sector Indices, STOXX<sup>®</sup> Europe 600 Sector Indices, STOXX<sup>®</sup> Europe 600 Index (Product ID: FXXP), STOXX<sup>®</sup> Europe Large 200 Index (Product ID: FLCP), STOXX<sup>®</sup> Europe Mid 200 Index (Product ID: FMCP), STOXX<sup>®</sup> Europe Small 200 Index (Product ID: FSMP), EURO STOXX<sup>®</sup> Index, EURO STOXX<sup>®</sup> Large Index, EURO STOXX<sup>®</sup> Mid Index, EURO STOXX<sup>®</sup> Small Index
  - EUR 100 per index point for Futures Contracts on the Dow Jones Global Titans 50<sup>SM</sup> Index (EUR), the MSCI Europe Index, the MSCI Europe Growth Index and the MSCI Europe Value Index
  - CHF 10 per index point for Futures Contracts on the SMI<sup>®</sup>, SLI<sup>®</sup> and the SMIM<sup>®</sup>
  - USD 1 per index point for Futures Contracts on the Sensex Index
  - USD 10 per index point for Futures Contracts on the RDX<sup>®</sup> USD Index, MSCI Colombia Index, MSCI Frontier Markets Index, MSCI Japan Index, MSCI Peru Index, MSCI Russia Index (Price), MSCI Thailand Index and the MSCI World Index
  - USD 50 per Index point for Futures Contracts on the MSCI Chile Index, MSCI China Free Index, MSCI Czech Republic Index, MSCI Egypt Index, MSCI Mexico Index, MSCI Philippines Index and the MSCI Russia Index (Net Total Return)
  - USD 100 per index point for Futures Contracts on the Dow Jones Sector Titans Indices, the Dow Jones Global Titans 50<sup>SM</sup> Index, MSCI AC Asia Pacific ex Japan Index, MSCI Emerging Markets Index, MSCI Emerging Markets Asia Index, MSCI Emerging Markets EMEA Index, MSCI Emerging Markets Latin America Index, MSCI Hungary Index, MSCI India Index, MSCI Malaysia Index, MSCI Morocco Index, MSCI Poland Index and the MSCI South Africa Index.
- (7) If any changes are made in the calculation of an index or its composition or weighting such that the concept of the index appears to be no longer comparable with the concept that applied when the futures contract was admitted to trading, the Boards of Management of the Eurex Exchanges may order the termination of

trading in such contract as of the last trading day prior to the change in the respective index. Open positions shall be settled in cash upon the termination of trading. The respective final settlement price shall be used (Chapter II subsection 2.4.2 of the Clearing Conditions of the Eurex Clearing AG).

### **1.3.2 Obligation for Performance**

After the close of trading in the contract, the seller of an Index Future Contract shall pay in cash any difference between the agreed price and the higher final settlement price (Chapter II, number 2.4.2 of the Clearing Conditions of the Eurex Clearing AG). The purchaser shall pay in cash any difference between the agreed price and the lower final settlement price.

### **1.3.3 Term**

- (1) For Index Futures Contracts, terms expiring on the final settlement day (subsection 1.3.4 paragraph (2) of the next, the second succeeding and the third succeeding quarter-end months (March, June, September, December) are available for trading at the Eurex Exchanges.
- (2) For Index Futures Contracts and in deviation to Paragraph 1, terms up to the final settlement day (Number 1.3.4 Paragraph 2) of the next, the second succeeding and the third succeeding calendar month, as well as the following quarter months (March, June, September, December) are available.
- (3) For Index Futures Contracts on the MSCI Indices and in deviation to Paragraph 1, terms up to the final settlement day (Number 1.3.4 Paragraph 2) of the next, the second succeeding, the third succeeding and the fourth succeeding quarter month (March, June, September, December) and up to the next four succeeding half-year expiration days thereafter (June, December) are available.
- (4) For Index Futures Contracts on the RDX<sup>®</sup> USD Index and in deviation to Paragraph 1, terms up to the final settlement day (Number 1.3.4 Paragraph 2) of the next, the second succeeding, the third succeeding and the fourth succeeding quarter month (March, June, September, December), the next four succeeding half-year expiration days thereafter (June, December) as well as the next two succeeding yearly expiration days thereafter (December) are available.

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

- (1) The last trading day of the Index Futures Contracts shall generally be the third Friday of the relevant month provided that such day is a trading day at Eurex and (with regard to national indices) on the relevant home Exchange; otherwise, it shall be the trading day immediately preceding such day. The last trading day of Index Futures on the MSCI Egypt Index shall therefore usually be the Thursday immediately preceding such third Friday.

The last trading day of Index Futures Contracts on the Sensex Index shall be the day determined in Paragraph 2.

- (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 shall be the Exchange day immediately succeeding the last trading day.

The final settlement day and last trading day of Index Futures Contracts on the Sensex Index shall respectively be the last Thursday of the relevant month provided that such day is a trading day at Eurex and an Exchange day at the Exchange in India (BSE); otherwise, it shall be the day immediately preceding such day provided that it is both a trading day at Eurex and an Exchange day at the Exchange in India (BSE).

- (3) Close of trading on the last trading day
- for DAX<sup>®</sup>, MDAX<sup>®</sup>, TecDAX<sup>®</sup> DivDAX<sup>®</sup> Futures Contracts shall be the start of the call phase of the intra-day auctions in the electronic trading system of the Frankfurt Stock Exchange as determined by the Boards of Management of the Eurex Exchanges
  - for OMXH25 Futures Contracts shall be the close of trading in continuous electronic trading at Helsinki Stock Exchange
  - for SMI<sup>®</sup> Futures Contracts, SLI<sup>®</sup> Futures Contracts and SMIM<sup>®</sup> Futures Contracts shall be 9:00 CET.
  - for
    - EURO STOXX 50<sup>®</sup> ex Financials Index
    - EURO STOXX 50<sup>®</sup> Index
    - EURO STOXX<sup>®</sup> Index
    - EURO STOXX<sup>®</sup> Large Index
    - EURO STOXX<sup>®</sup> Mid Index
    - EURO STOXX<sup>®</sup> Small Index
    - EURO STOXX<sup>®</sup> Sector Index
    - EURO STOXX<sup>®</sup> Select Dividend 30 Index
    - STOXX<sup>®</sup> Europe 50 Index
    - STOXX<sup>®</sup> Europe Large 200 Index (Product ID: FLCP)
    - STOXX<sup>®</sup> Europe Mid 200 Index (Product ID: FMCP)
    - STOXX<sup>®</sup> Europe Small 200 Index (Product ID: FSCP)
    - STOXX<sup>®</sup> Europe 600 Index (Product ID: FXXP)
    - STOXX<sup>®</sup> Europe 600 Sector Index

Futures Contracts shall be at 12:00 p.m. CET

- for Dow Jones Global Titans 50<sup>SM</sup> Index (EUR) Futures Contracts, Dow Jones Global Titans 50<sup>SM</sup> Index (USD) Futures Contracts as well as the Dow Jones Sector Titans Index Futures Contracts shall be at 5:00 p.m. CET

- for Dow Jones Italy Titans 30SM Index Futures Contracts shall be 9:05 a.m. CET
- for Sensex Index-Futures Contracts shall be the close of trading of Continuous Trading on the Bombay Stock Exchange
- for MSCI Index Futures Contracts shall be 10:00 p.m. CET
- for RDX<sup>®</sup> USD Index Futures Contracts shall be the close of trading in continuous electronic trading on the London Stock Exchange (LSE International Orderbook) at 4:30 p.m. CET

### **1.3.5 Price Gradations**

The price of Index Futures Contracts shall be quoted in points. The minimum price change (Tick) shall be:

- 0.05 points at
  - DivDax<sup>®</sup> this represents a value of 10 EUR
  - MSCI Europe, MSCI Europe Growth and MSCI Europe Value, this represents a value of 5 EUR
- 0.1 points at
  - OMXH25, this represents a value of EUR 1
  - EURO STOXX<sup>®</sup> Sectors, this represents a value of EUR 5
  - STOXX<sup>®</sup> Europe 600 Sectors, this represents a value of EUR 5
  - STOXX<sup>®</sup> Europe 600 (Product ID: FXXP), this represents a value of EUR 5
  - STOXX<sup>®</sup> Europe Large 200 (Product ID: FLCP), this represents a value of EUR 5
  - STOXX<sup>®</sup> Europe Mid 200 (Product ID: FMCP), this represents a value of EUR 5
  - STOXX<sup>®</sup> Europe Small 200 (Product ID: FSCP), this represents a value of EUR 5
  - EURO STOXX<sup>®</sup>, this represents a value of EUR 5
  - EURO STOXX<sup>®</sup> Large, this represents a value of EUR 5
  - EURO STOXX<sup>®</sup> Mid, this represents a value of EUR 5
  - EURO STOXX<sup>®</sup> Small, this represents a value of EUR 5
  - SLI<sup>®</sup>, this represents a value of CHF 1
  - Dow Jones Global Titans 50<sup>SM</sup> (EUR), this represents a value of EUR 10
  - Dow Jones Global Titans 50<sup>SM</sup> (USD), this represents a value of USD 10
  - Dow Jones Global Sector Titans, this represents a value of USD 10
  - MSCI AC Asia Pacific ex Japan, MSCI Emerging Markets, MSCI Emerging Markets Asia, MSCI Emerging Markets EMEA, MSCI Emerging Markets Latin America, MSCI Hungary, MSCI India, MSCI Malaysia, MSCI Morocco, MSCI Poland and MSCI South Africa, this represents a value of USD 10
- 0.5 points at
  - DAX<sup>®</sup>, this represents a value of EUR 12.50
  - TecDAX<sup>®</sup>, this represents a value of EUR 5.00
  - EURO STOXX<sup>®</sup> Select Dividend 30, this represents a value of EUR 5.00

- EURO STOXX 50<sup>®</sup> ex Financials, this represents a value of EUR 5.00,
- MSCI Peru, MSCI Russia (Price Return), MSCI Thailand and MSCI Frontier Markets, this represents a value of USD 5.00
- MSCI Chile, MSCI China Free, MSCI Czech Republic, MSCI Egypt, MSCI Mexico, MSCI Philippines and MSCI Russia (Net Total Return), this represents a value of USD 25,00
- RDX<sup>®</sup> USD, this represents a value of USD 5.00
- 1 point at
  - MDAX<sup>®</sup>, this represents a value of EUR 10
  - EURO STOXX 50<sup>®</sup>, this represents a value of EUR 10
  - STOXX<sup>®</sup> Europe 50, this represents a value of EUR 10
  - SMI<sup>®</sup>, this represents a value of CHF 10
  - SMIM<sup>®</sup>, this represents a value of CHF 10
  - MSCI Colombia, MSCI Japan and MSCI World, this represents a value of USD 10
- 5 points at
  - Sensex, this represents a value of USD 5

### **1.3.6 Performance, Cash Settlement**

- (1) The performance day for Index Futures Contracts shall be the Exchange day after the final settlement day of the contract.
- (2) Index Futures Contracts shall be performed by cash settlement between the Clearing Members and Eurex Clearing AG. Each Clearing Member shall be responsible for handling the cash settlements with the Non-Clearing Members served by it and its own customers; the handling of cash settlements by Non-Clearing Members to their customers is the responsibility of the Non-Clearing Members.

## **1.4 Subpart: Contract Specifications for Futures Contracts on Shares of Exchange-Traded Funds (EXTF Futures)**

The following subpart contains contract specifications for Futures Contracts on shares of exchange-traded funds ("EXTF Futures").

### **1.4.1 Subject Matter of Contract**

Futures Contracts on the following shares of exchange-traded funds ("EXTF Futures") are available at the Eurex Exchanges:

- iShares DAX<sup>®</sup> (DE) (Frankfurt Stock Exchange FWB)
- iShares EURO STOXX 50<sup>®</sup> (Frankfurt Stock Exchange FWB)
- CS ETF on SMI<sup>®</sup> (SIX Swiss Exchange AG)

EXTF Futures shall refer to 100 shares of the underlying Exchange-traded fund.

#### **1.4.2 Obligation for Performance**

- (1) After the close of trading in the relevant EXTF Futures Contract, the seller of an EXTF future shall be required to deliver the relevant underlying Exchange traded fund on the delivery day (number 1.4.6 paragraph).
- (2) The purchaser shall be required to pay the tender price (Chapter II, number 2.5.3 of the Clearing Conditions of Eurex Clearing AG).

#### **1.4.3 Term**

Terms expiring on the delivery day (subsection 1.4.6 paragraph (1) of the next, the second succeeding and the third succeeding delivery months are available at the Eurex Exchanges for EXTF Futures Contracts; Delivery months are the quarter-end months March, June, September, December.

#### **1.4.4 Last Trading Day, Close of Trading**

The last trading day of EXTF Futures Contracts shall be the third Friday of the relevant quarter-end month (subsection 1.4.3), provided, however, that if such Friday is not an Exchange day, the Exchange day prior to such Friday shall be the last trading day.

With regard to Futures on Stocks in Euro EXTFs, the close of trading on the last trading day shall be at 17:30 CET and with regard to Futures on Stocks in CHF EXTFs, at 17:20 CET.

#### **1.4.5 Price Gradations**

The prices of EXTF Future Contracts shall have price gradations of

- EUR 0.01 for EXTF Futures Contracts, the underlying securities of which are traded in the electronic trading system of the Frankfurt Stock Exchange. The minimum price change (tick) shall be EUR 0.01.
- CHF 0.01 for EXTF Futures Contracts, the underlying securities of which are traded in the electronic trading system of the SIX Swiss Exchange AG. The minimum price change (tick) shall be CHF 0.01

#### **1.4.6 Delivery**

- (1) Delivery day of EXTF Futures Contracts shall be
  - the second Exchange day following the last trading day of contracts the underlying securities of which are traded in the electronic trading system of the Frankfurt Stock Exchange



- the second Exchange day following the last trading day of contracts the underlying securities of which are traded in the electronic trading system of the SIX Swiss Exchange AG
- (2) Any physical delivery shall be effected delivery versus payment directly between the Clearing Members and Eurex Clearing AG. Each Clearing Member shall be responsible for deliveries to the Non-Clearing Members served by it and its own customers; the performance of deliveries by Non-Clearing Members to their customers is the responsibility of the Non-Clearing Members.

## **1.5 Subpart: Contract Specifications for Volatility Futures Contracts**

The following sub-part contains contract specifications for Futures Contracts on Volatility Indices ("Volatility Index Futures Contracts").

### **1.5.1 Subject Matter of Contract**

- (1) A volatility index futures contract shall refer to a futures contract on a specific volatility index.
- (2) The following Futures Contracts on volatility indices are available for trading at the Eurex Exchanges; the institutions mentioned in brackets, being owners of the respective index, are responsible for the calculation:
- VSTOXX<sup>®</sup> Mini-Futures Contracts (product ID: FVS) referring to the VSTOXX<sup>®</sup> Index (STOXX Limited)
- (3) The value of a Futures contract shall be:
- EUR 100 per index point for VSTOXX<sup>®</sup> Mini -Futures contracts (product ID: FVS)
- (4) If any changes are made in the calculation of an index such that the concept of the index appears to be no longer comparable with the concept that applied when the volatility index futures contract was admitted to trading, the Boards of Management of the Eurex Exchanges may order the termination of trading in such contracts as of the last trading day prior to the change in the respective index. Open positions shall be settled in cash upon the termination of trading. The respective final settlement price shall be used (Chapter II, number 2.6.3 of the Clearing Conditions of Eurex Clearing AG).

### **1.5.2 Obligation of fulfilment**

After the close of trading, the seller of a Volatility Index Futures Contract shall pay in cash any difference between the agreed price and the higher final settlement price (Chapter II subsection 2.6.3. of the Clearing Conditions of Eurex Clearing AG). The

purchaser shall pay in cash any difference between the agreed price and the lower final settlement price.

### **1.5.3 Term**

Volatility Index Futures Contracts are available at the Eurex Exchanges until the final settlement day (number 1.5.4 paragraph 2) of the next eight calendar months.

### **1.5.4 Last trading day, Final Settlement day, Close of Trading**

- (1) Last trading day of the Volatility Index Futures Contract is the final settlement day.
- (2) The Final settlement day of the Volatility Futures Contracts is 30 calendar days before the expiring date of the options underlying the volatility index (i.e. 30 days before the third Friday of the expiration month of the underlying options, provided that this is an Exchange day). Usually, this is the Wednesday before the second last Friday of a respective expiring month of the Volatility Index Future, provided that such day is an Exchange day, otherwise, it is the preceeding trading day.
- (3) Close of trading on the last trading day
  - of the VSTOXX<sup>®</sup> Mini -Futures Contracts (product ID: FVS) is 12:00 CET

### **1.5.5 Price Gradations**

The price of a Volatility Index Futures Contracts shall be calculated with two decimal places. The minimum price change (tick) is

- 0.05 points for VSTOXX<sup>®</sup> Mini -Futures Contracts (product ID: FVS); this corresponds to a value of EUR 5

### **1.5.6 Fulfilment, Cash Settlement**

- (1) Fulfilment day for Volatility Index Futures Contracts shall be the Exchange day after the final settlement day.
- (2) The Volatility Index Futures Contracts shall be fulfilled through cash settlement between the Clearing Members and Eurex Clearing AG. The responsible Clearing Member is in charge of the cash settlement to Non-Clearing-Members and own clients; whereas the Non-Clearing Members are in charge of the cash settlement of Non-Clearing Members to their clients.

## **1.6 Subpart: Contract Specifications for Futures Contracts on Shares**

The following subpart contains the contract form for Futures Contracts on Shares ("Shares-Futures Contracts").

### **1.6.1 Subject Matter of Contract**

- (1) A Shares-Futures Contract is a futures contract on a specific share. Depository Receipts (shares certificates representing shares) shall be regarded as shares.
- (2) Available for trading at the Eurex Exchanges are Futures contracts listed in Annex A in the respectively indicated currencies.

### **1.6.2 Settlement obligations**

- (1) After close of trading of the last trading day, the seller of a Shares Futures contract is obligated to settle the difference between the agreed price and the higher final settlement price (Chapter II, number 2.7.2 and 2.7.3 of the Clearing Conditions of Eurex Clearing AG) in cash. The buyer is obligated to settle the difference between the agreed price and the lower final settlement price in cash.
- (2) In deviation to Paragraph 1, the seller of a Share Futures contract with group ID ES02 assigned in Annex A is – upon close of trading on the last trading day, obligated to deliver the shares underlying the contract on the delivery date (Number 1.6.6 Paragraph 2). The buyer is obligated to pay the final settlement price (Chapter II Number 2.7.2 of the Clearing Conditions of Eurex Clearing AG).

### **1.6.3 Term**

For Shares-Futures contracts, terms are available until the final settlement day (number 1.6.4 paragraph 2) of the respective next 13 months and the next two succeeding annual final settlement days (December).

### **1.6.4 Last Trading Day, Final Settlement Day, Close of Trading**

- (1) The last trading day of Shares-Futures contracts is the final settlement day.
- (2) The final settlement day of Shares-Futures contracts is the third Friday (Shares-Futures Contracts with the group ID IT01 assigned in Annex A: the day before the third Friday) of the respective expiry month, provided that this day is an Exchange Day on which the trading of the respective contracts is not excluded due to special provisions of the Management Boards of the Eurex Exchanges (e.g. holiday regulations); otherwise it is the Exchange Day preceding such day on which the trading of the respective contracts is not excluded due to aforementioned provisions.
- (3) The trading times and the close of trading on the last trading day of the Shares-Futures contracts are available in Annex C.

### **1.6.5 Price Gradations**

The respective minimum price change (tick) of a Shares-Futures contract is to be taken from the chart in Annex A.

### **1.6.6 Settlement**

- (1) Settlement day of the Shares-Futures contracts to be fulfilled by cash settlement (Number 1.6.2 Paragraph 1) is the Exchange day after the final settlement day.

The settlement is executed via cash settlement between the Clearing Members and Eurex Clearing AG. The responsible Clearing Member is in charge of the cash settlement to Non-Clearing Members and their own clients; the Non-Clearing Members are in charge of the cash settlement of Non-Clearing-Members to their clients.

- (2) The delivery date of the Share Futures contracts to be fulfilled physically (Number 1.6.2 Paragraph 2) shall be the third Exchange day after the last trading day of the contract. All physical deliveries shall be made directly between the Clearing Members. Each Clearing Member shall be responsible for execution of the deliveries to Non-Clearing Members served by it and its own customers; the execution of deliveries by Non-Clearing Members to their customers is the responsibility of the Non-Clearing Members.

### **1.6.7 Alterations to the Contract Sizes and Expiration Days of Futures contracts on Shares**

- (1) Should dividends incur, an adjustment of the Futures Contracts does basically not take place.

Dividends are also capital reductions through reductions of the nominal amount of the shares - in case a company pays the amount of the reduction of the nominal amount instead of a dividend or if such amount is part of the regular dividend - as well as guaranteed cash compensations of subscription rights and other similar assets which are offered instead of a dividend.

- (2) Additional distributions, in particular extraordinarily high dividends, bonuses or other cash distributions as well as dividends which are not distributed within the scope of the regular dividend policy or which the company declares as non-regular dividends (e.g. special dividends, anniversary bonus) are not regarded as dividends within the meaning of paragraph 1. In case such distributions incur, the futures contract shall be adjusted by dividing the original contract size by the R-factor. The R-factor is described in the Eurex User Manual System Overview and Information Manual. At the same time, the settlement prices shall be adjusted accordingly, so that the original contract value remains unchanged.

For share futures contracts with group ID RU01 assigned in Annex A, the following rules shall apply:

- In case the announcement of a distribution is executed after the due date of the dividend (record date) only, the relevant futures contract shall immediately be suspended from trading. The adjustment of the futures contract shall be carried out with effectiveness as of the next trading day.
  - If a distribution is announced without indicating its amount and if such announcement cannot be expected before the record date, the relevant futures contract shall be suspended from trading on the record date. The adjustment of the futures contract shall be carried out on basis of the difference of the value of the volume-weighted average price of the underlying on the Exchange day before the record date and of the value on the record date. The adjustment shall become effective on the Exchange day after the record date.
  - If a distribution is announced without indicating its amount and if such announcement takes place after the record date only, the relevant futures contract shall immediately be suspended from trading. The adjustment of the futures contract shall be carried out on basis of the difference of the volume-weighted average price of the underlying on the Exchange day before the announcement and the day of announcement. The adjustment shall become effective on the Exchange day after the day of announcement of the distribution.
- (3) If subscription rights are granted, the futures contract shall be adjusted by dividing the original contract size by the R-factor; at the same time, the settlement prices shall be adjusted accordingly, so that the original contract value remains unchanged.
- (4) With capital increases out of company reserves, the number of shares underlying the Shares-Futures contract increases according to the ratio of their portion of the former registered share capital of the company issuing such shares. At the same time, the settlement prices shall be adjusted accordingly, so that the original contract value remains unchanged.

With capital reductions, the contract size as well as the settlement prices of the futures contract remain unchanged if the capital reduction is carried out by means of reduction of the nominal value of the shares. With capital reductions by way of redeeming shares or by consolidation, the number of shares underlying the futures contract will be reduced according to the reduction ratio. At the same time, the settlement prices shall be adjusted accordingly, so that the original contract value remains unchanged.

- (5) The contract size in case of share splits of shares underlying the futures contract increases correspondent to the ratio of the share split. At the same time, the

settlement prices shall be adjusted accordingly, so that the original contract value remains unchanged.

- (6) In case of changes in capital (paragraph 3 and 4) and adjustments pursuant to paragraph 2, all orders and quotes in the order book in the respective futures contracts will be deleted by the Eurex exchanges. The Eurex exchanges inform all exchange participants of an imminent cancellation.
- (7) If a public offer for the purchase of the share underlying the futures contract is made, the futures contract shall be adjusted or settled according to the provisions of this paragraph if more than 50 % of the shares underlying the futures contract or more than 50 % of the voting rights in the issuer (target company) of the share underlying the futures contract are held by or are attributable to the bidder. The point in time relevant for the fulfilment of the prerequisites pursuant to Sentence 1 shall be the expiry of the first offer period. In the event of an extension of the first offer period, the Management Board may adjust the relevant point in time to the end of such extension. With regard to partial offers pursuant to § 19 of the German Securities Acquisition and Takeover Act (Wertpapiererwerbs- und Übernahmegesetz, WpÜG), Sentence 1 shall not be applicable. In the event of offers being subject to foreign legal provisions, the Management Board may decide on provisions diverging from the provisions in Sentences 1-4.

When determining whether the prerequisites pursuant to Sentence 1 have been fulfilled, the Eurex Exchanges shall take into account publications of the bidder, of the target company or of authorities or similar institutions.

The Eurex Exchanges shall publish the effective date of the adjustment or settlement. If, with regard to a public offer, the consideration is not available to the shareholders immediately after publication of the results through the bidder, the Eurex Exchanges may determine that the futures contracts shall, until the time of payment of the consideration or of the conversion of the shares, relate to the shares submitted for sale or conversion, and that they shall be settled on the basis of such submitted shares. In the event of physical delivery, the contracts must accordingly be supplied exclusively with such shares submitted either for sale or for conversion.

In the event of adjustment, the share underlying the futures contract shall be replaced by the share offered as consideration through the R-factor method. Such adjustment requires tradability of the derivatives on the share offered as consideration as well as the possibility of trading of such share offered as consideration on one of the exchanges determined by the Eurex Exchanges. If the consideration consists of shares and cash compensation, the adjustment shall be excluded if the cash compensation amounts to a value of more than 67% of the total consideration.

In the event of settlement, the term of the futures contract shall end, and the futures contract shall be settled by its theoretical value. The determination of the

theoretical value is carried out by using the riskless interest rate and under consideration of future dividends.

- (8) If a corporate action, which is carried out within the meaning of aforementioned conditions, is not regulated or covered by such conditions, the Eurex Exchanges shall adjust the respective Futures contracts in order to maintain the original contract value, to guarantee regular market conditions and to ensure the clearing and settlement of the contracts. Also in case a capital transaction not regulated by the conditions of number 1.6.7 is carried out, the Eurex Exchanges shall issue a regulation similar to such conditions. The Eurex Exchanges shall notify the Exchange participants of the intended actions.
- (9) Regarding shares futures contracts with group ID RU01 assigned in Annex A, the price of the underlying required for adjustment of the futures contracts shall be calculated with the help of the volume-weighted average price.

## **1.7 Subpart: Contract Specifications for Inflation Futures Contracts**

The following part contains the contract specifications for Futures contracts on the unrevised harmonized index of consumer prices (HICP) of the Eurozone excluding tobacco (Euro Inflation Future).

### **1.7.1 Subject Matter of Contract**

A Euro Inflation Future is a Futures Contract on the unrevised harmonized index of consumer prices excluding tobacco calculated and published by Eurostat (Statistical Office of the European Union). This index is published by Eurostat once per month on a regular basis. The value of a contract is 10,000-times the Euro-Inflation Future price in Euro, defined as 100 minus the yearly inflation rate. Relevant for the futures contract is the yearly inflation rate of the calendar month preceding the contract month in relation to the respective month of the year before.

### **1.7.2 Fulfilment Obligation**

After close of trading, the seller of a Euro Inflation Futures Contract is obligated to settle in cash the difference between the agreed price and a higher final settlement price (Chapter II Number 2.2.3 of the Clearing Conditions of Eurex Clearing AG). The buyer is obligated to settle in cash the difference between the agreed price and a lower final settlement price.

### **1.7.3 Term**

For Euro Inflation Futures Contracts terms expiring on the final settlement day (Number 1.8.4 Paragraph 1) of the respectively following 20 calendar months are available at the Eurex exchanges..

#### **1.7.4 Last Trading Day, Final Settlement Day, Close of Trading**

The last trading day and final settlement day of the Euro Inflation Futures Contract shall be the day of the announcement of the HICP by Eurostat, provided this is an Exchange day; otherwise, this shall be the following Exchange day of the respective fulfilment month (calendar month pursuant to Number 1.8.3).

Close of trading of the Euro Inflation Futures Contract on the last trading day shall be 10:00 am CET.

#### **1.7.5 Price Gradations**

The price of a Euro Inflation Futures Contract shall be calculated in per cent with two decimal places on basis 100 minus the yearly inflation rate of the 12-month period preceding the contract month of the unrevised harmonized index of consumer prices of the Eurozone excluding tobacco. The smallest price gradation (tick) shall be 0.01 percent; this equals an amount of EUR 100.00.

#### **1.7.6 Fulfilment, Cash Settlement**

- (1) Fulfilment day for Euro Inflation Futures Contracts is the Exchange day after the last trading day.
- (2) The fulfilment of the Euro Inflation Futures Contracts shall be carried out by cash settlement between the Clearing Members and Eurex Clearing AG. The responsible Clearing Member shall be in charge of the cash settlement to Non-Clearing Members and own customers; the Non-Clearing Members are in charge of the cash settlement to their customers.

### **1.8 Subpart: Contract Specifications for Index Dividend Futures Contracts**

The following subpart contains contract specifications for Futures contracts on the dividend payments of a stock index ("Index Dividend Futures Contracts").

#### **1.8.1 Subject Matter of Contract**

- (1) An Index Dividend Futures Contract is a futures contract on the dividends, in index points, of a specific stock index.
- (2) Futures Contracts on the index dividends of the following underlying stock indices are available for trading at the Eurex Exchanges. The publication of the enclosed institutions shall be relevant for the composition, weighting and calculation of the indices:
  - DAX<sup>®</sup> Kursindex (Price Index) (Deutsche Börse AG)
  - DivDAX<sup>®</sup> (Deutsche Börse AG)
  - EURO STOXX 50<sup>®</sup> Index (STOXX Limited)



- EURO STOXX<sup>®</sup> Select Dividend 30 Index (STOXX Limited)
  - SMI<sup>®</sup> (SIX Swiss Exchange AG)
- (3) Futures Contracts on the index dividends of the following underlying EURO STOXX<sup>®</sup> Sector Indices are available for trading at the Eurex Exchanges:
- EURO STOXX<sup>®</sup> Banks Index
  - EURO STOXX<sup>®</sup> Insurance Index
  - EURO STOXX<sup>®</sup> Oil & Gas Index
  - EURO STOXX<sup>®</sup> Telecommunications Index
  - EURO STOXX<sup>®</sup> Utilities Index

The composition, weighting and calculation of the indices listed shall be determined by the publications of STOXX Limited.

- (4) Futures Contracts on the index dividends of the following underlying EURO STOXX<sup>®</sup> Europe 600 Sector Indices are available for trading at the Eurex Exchanges:
- STOXX<sup>®</sup> Europe 600 Banks Index
  - STOXX<sup>®</sup> Europe 600 Insurance Index
  - STOXX<sup>®</sup> Europe 600 Oil & Gas Index
  - STOXX<sup>®</sup> Europe 600 Telecommunications Index
  - STOXX<sup>®</sup> Europe 600 Utilities Index

The composition, weighting and calculation of the indices listed shall be determined by the publications of STOXX Limited.

- (5) The value of a futures contract shall be:
- EUR 100 per 1.0 index dividend point for Futures Contracts on the dividends of the DAX<sup>®</sup> Kursindex (Price Index), EURO STOXX 50<sup>®</sup> Index and EURO STOXX<sup>®</sup> Select Dividend 30 Index
  - EUR 1000 per 1.0 index dividend point for Futures Contracts on the dividends of the DivDAX<sup>®</sup>
  - CHF 100 per 1.0 index dividend point for Futures Contracts on the dividends of the SMI<sup>®</sup>
  - EUR 500 per 1.0 index dividend point for Futures Contracts on the dividends of EURO STOXX<sup>®</sup> Sector Indices and STOXX<sup>®</sup> Europe 600 Sector Indices
- (6) If any changes are made in the calculation of an index or its composition or weighting such that the concept of the index or the dividends attributable to it appears to be materially different and no longer comparable with the concept that applied when the futures contract was admitted to trading, the Management Boards of the Eurex Exchanges may order the termination of trading in such contract as of the last trading day prior to the date these changes occur. Open positions shall be settled in cash upon the termination of trading. The respective

final settlement price shall be used (Chapter II subsection 2.10.2 of the Clearing Conditions of the Eurex Clearing AG).

### **1.8.2 Obligation for Fulfilment**

After the close of trading in the contract, the seller of an Index Dividend Future Contract shall pay in cash any difference between the agreed price and the higher final settlement price (Chapter II, number 2.10.2 of the Clearing Conditions of the Eurex Clearing AG). The purchaser shall pay in cash any difference between the agreed price and the lower final settlement price.

### **1.8.3 Term**

- (1) For Index Dividend Futures Contracts, terms of respectively the Exchange day following the third Friday in December of a calendar year up to the final settlement day (Number 1.9.4. Paragraph 2) of the following calendar year for the next ten calendar years are available.
  - EURO STOXX 50<sup>®</sup> Index and;
- (2) For Index Dividend Futures Contracts, terms of respectively the Exchange day following the third Friday in December of a calendar year up to the final settlement day (Number 1.9.4. Paragraph 2) of the following calendar year for the next five calendar years are available.
  - DAX<sup>®</sup> Kursindex (Price Index)
  - DivDAX<sup>®</sup>
  - EURO STOXX<sup>®</sup> Banks Index
  - EURO STOXX<sup>®</sup> Insurance Index
  - EURO STOXX<sup>®</sup> Oil & Gas Index
  - EURO STOXX<sup>®</sup> Select Dividend 30 Index
  - EURO STOXX<sup>®</sup> Telecommunications Index
  - EURO STOXX<sup>®</sup> Utilities Index
  - SMI<sup>®</sup>
  - STOXX<sup>®</sup> Europe 600 Banks Index
  - STOXX<sup>®</sup> Europe 600 Insurance Index
  - STOXX<sup>®</sup> Europe 600 Oil & Gas Index
  - STOXX<sup>®</sup> Europe 600 Telecommunications Index
  - STOXX<sup>®</sup> Europe 600 Utilities Index

### **1.8.4 Last Trading Day, Final Settlement Day, Close of Trading**

- (1) The last trading day of the Index Dividend Futures Contracts shall be the final settlement day.

- (2) The final settlement day of the Index Dividend Futures Contracts shall be the third Friday of the relevant December, provided that is an Exchange day; otherwise the trading day preceding that Friday shall be the final settlement day.
- (3) Close of trading on the last trading day
  - for DAX<sup>®</sup> Kursindex (Price Index), DivDAX<sup>®</sup>, EURO STOXX 50<sup>®</sup>, EURO STOXX<sup>®</sup> Select Dividend 30 Index Dividend Futures Contracts, EURO STOXX<sup>®</sup> Sector Index Dividend Futures Contracts and STOXX<sup>®</sup> Europe 600 Sector Index Dividend Futures Contracts shall be at 12:00 p.m. CET
  - for SMI<sup>®</sup> Index Dividends Futures Contracts shall be at 09:00 p.m. CET

#### **1.8.5 Price Gradations**

The price of Index Dividend Futures Contracts shall be quoted in points. The minimum price change (Tick) shall be:

- 0.1 points for DAX<sup>®</sup> Kursindex (Price Index), EURO<sup>®</sup> STOXX 50 and EURO STOXX<sup>®</sup> Select Dividend 30 Index Dividends Futures Contracts; this represents a value of EUR 10.00
- 0.01 points for DivDAX<sup>®</sup>; this represents a value of EUR 10.00
- 0.01 points for EURO STOXX<sup>®</sup> Sector Index Dividend Futures Contracts and STOXX<sup>®</sup> Europe 600 Sector Index Dividend Futures Contracts; this represents a value of EUR 5.00
- 0.1 points for SMI<sup>®</sup> Index Dividends Futures Contracts; this represents a value of CHF 10.00

#### **1.8.6 Fulfilment, Cash Settlement**

- (1) The performance day for Index Dividend Futures Contracts shall be the Exchange day after the final settlement day of the contract.
- (2) Index Dividend Futures Contracts shall be performed by cash settlement between the Clearing Members and Eurex Clearing AG. Each Clearing Member shall be responsible for handling the cash settlements with the Non-Clearing Members served by it and its own customers; the handling of cash settlements by Non-Clearing Members to their customers is the responsibility of the Non-Clearing Members.

### **1.9 Subpart: Contract Specifications for Precious Metal Futures Contracts**

The following subpart contains the contract specifications for Precious Metal Futures contracts listed in the following:

- Futures Contracts on the gold price („Gold-Futures Contracts“) and

- Futures Contracts on the silver price („Silver-Futures Contracts“).

### **1.9.1 Subject Matter of Contract**

- (1) A Gold-Futures Contract is a futures contract on the price for 100 troy ounces gold. The relevant gold price shall be determined according to the morning fixing. “Morning fixing” means the fixing of the price for one troy ounce stated in USD on the opening days of the London Bullion Market (or a succeeding market on which market participants in the London market for trading with gold trade with gold) at 10:30 (GMT) pursuant to the rules of the London Bullion Market Association (or a succeeding organization representing the market participants in the London market for trading with gold). If, according to the rules of the London Bullion Market Association (or a succeeding organization representing the market participants in the London market for trading with gold), the fixing of the price for one troy ounce gold stated in USD is carried out at a time other than aforementioned time, this other time shall be the point in time for the morning fixing.
- (2) A Silver-Futures Contract is a futures contract on the price for 5000 troy ounces silver. The relevant silver price shall be determined according to the silver fixing. “Silver fixing” means the fixing of the price for one troy ounce stated in USD on the opening days of the London Bullion Market (or a succeeding market on which market participants in the London market for trading with silver trade with silver) at 12:00 (GMT) pursuant to the rules of the London Bullion Market Association (or a succeeding organization representing the market participants in the London market for trading with silver). If, according to the rules of the London Bullion Market Association (or a succeeding organization representing the market participants in the London market for trading with silver), the fixing of the price for one troy ounce silver stated in USD is carried out at a time other than aforementioned time, this other time shall be the point in time for the silver fixing.

### **1.9.2 Obligation for Fulfilment**

After close of trading in the contract, the seller of a Precious Metal Futures Contract shall pay in cash any difference between the agreed price and a higher final settlement price (Chapter II, number 2.11.2 of the Clearing Conditions of Eurex Clearing AG). The purchaser shall pay in cash any difference between the agreed price and the lower final settlement price.

### **1.9.3 Term**

For Precious Metal Futures Contracts, terms until the final settlement day (Number 1.10.4 Paragraph 1) of the next three successive months and the successive quarterly months (March, June, September, December) up to a maximum term of 36 months are available at the Eurex exchanges.

#### **1.9.4 Last Trading Day, Final Settlement Day, Close of Trading**

- (1) The final settlement day for Precious Metal Futures Contracts shall be the last trading day.
- (2) The final settlement day for Precious Metal Futures Contracts shall be the third Friday of a respective expiry month, provided that a price fixing (Number 1.10.1) takes place on this day and that such day is an Exchange day on which the trading of the contracts is not excluded pursuant to special conditions of the Management Boards of the Eurex exchanges (e.g. holiday regulations); otherwise, it shall be the Exchange day on which a price fixing (Number 1.10.1) takes place and the trading of contracts is not excluded pursuant to special conditions of the Management Boards of the Eurex exchanges.
- (3) Close of trading on the last trading day shall be:
  - 11:30 CET for Gold-Futures Contracts
  - 13:00 CET for Silver-Futures Contracts.

#### **1.9.5 Price Gradations**

- (1) The smallest price gradation (tick) shall be USD 0.1 for Gold-Futures Contracts.
- (2) The smallest price gradation (tick) shall be USD 0.0005 for Silver-Futures Contracts.

#### **1.9.6 Fulfilment, Cash Settlement**

- (1) The fulfilment day for Precious Metal Futures Contracts shall be the Exchange day after the final settlement day of the contract.
- (2) Precious Metal Futures Contracts shall be fulfilled by cash settlement between the Clearing Members and Eurex Clearing AG. Each Clearing Member shall be responsible for handling the cash settlement to Non-Clearing Members and its own customers; Non-Clearing Members shall be responsible for handling the cash settlement by Non-Clearing Members to their customers.

#### **1.9.7 Changes of the Price Fixing**

- (1) If the price fixing (Number 1.10.1) is changed with regard to the relevant currency, relevant weight or relevant quality of precious metal, the Management Boards of the Eurex exchanges shall adjust the matter of contract in such a way as to leave the value of the Precious Metal Futures contracts unchanged.
- (2) If the price fixing (Number 1.10.1) is cancelled without replacement, the term of the concerned Precious Metal Futures contracts shall end upon conclusion of the last price fixing; the settlement shall take place according to the daily settlement

price (Clearing Conditions of Eurex Clearing AG, Chapter II, Number 2.1.2) of this day.

## **1.10 Subpart: Contract Specifications for Property Index Futures Contracts**

The following subpart contains contract specifications for futures contracts on commercial property return indices hereinafter referred to as "Property Index Futures Contracts".

### **1.10.1 Subject Matter of Contract**

- (1) A Property Index Futures Contract is a futures contract on a specific property index.
- (2) Futures Contracts on the following property indices are available for trading at the Eurex Exchanges. The publications of the respectively indicated institution shall be relevant for the composition, weighting and calculation of the indices:
  - IPD<sup>®</sup> UK Annual All Property (Excluding Residential Specialist Funds) Index - All Property (Excluding Residential Specialist Funds) Total Returns (Investment Property Databank Limited).
  - IPD<sup>®</sup> UK Annual All Retail Index - All Retail Total Returns (Investment Property Databank Limited).
  - IPD<sup>®</sup> UK Annual All Office Index - All Office Total Returns (Investment Property Databank Limited).
  - IPD<sup>®</sup> UK Annual All Industrial Index - All Industrial Total Returns (Investment Property Databank Limited).
  - IPD<sup>®</sup> UK Quarterly City Office Index - City Office Calendar Year Total Returns (Investment Property Databank Limited).
  - IPD<sup>®</sup> UK Quarterly Retail Warehouse Index - Retail Warehouse Calendar Year Total Returns (Investment Property Databank Limited).
  - IPD<sup>®</sup> UK Quarterly Shopping Centre Index - Shopping Centre Calendar Year Total Returns (Investment Property Databank Limited).
  - IPD<sup>®</sup> UK Quarterly South Eastern Industrial Index - South Eastern Industrial Calendar Year Total Returns (Investment Property Databank Limited).
  - IPD<sup>®</sup> UK Quarterly Westend & Midtown Office Index - Westend & Midtown Office Calendar Year Total Returns (Investment Property Databank Limited).

The nominal value of a contract shall be GBP 50,000.

### **1.10.2 Obligation for Performance**

After close of trading, the seller of a Property Index Futures Contract shall pay in cash any difference between the agreed price and the higher final settlement price (Chapter II, Number 2.12.2 of the Clearing Conditions of Eurex Clearing AG). The purchaser of a Property Index Futures Contract shall pay in cash any difference between the agreed price and the lower final settlement price.

### **1.10.3 Term**

For Property Index Futures Contracts, several terms expiring on the final settlement day (subsection 1.11.4 Paragraph 1), each in January (for Property-Index-Futures-contracts that have their last trading trading day in January) or March (for Property-Index-Futures-contracts that have their last trading trading day in March) for the following five calendar years, are available for trading at the Eurex exchanges.

### **1.10.4 Last Trading Day, Final Settlement Day, Close of Trading**

- (1) The last trading day and final settlement day of the IPD<sup>®</sup> UK Annual All Property (Excluding Residential Specialist Funds), IPD<sup>®</sup> UK Annual All Retail, IPD<sup>®</sup> UK Annual All Office, IPD<sup>®</sup> UK Annual All Industrial Index Futures Contracts shall be the last exchange day in the month March of the year in which the term of the futures contract expires (according to Number 1.11.3).
- (2) The last trading day and final settlement day of the IPD<sup>®</sup> UK Quarterly Shopping Centre Calendar Year Total Returns, IPD<sup>®</sup> UK Quarterly Retail Warehouse Calendar Year Total Returns, IPD<sup>®</sup> UK Quarterly City Office Calendar Year Total Returns, IPD<sup>®</sup> UK Quarterly Westend & Midtown Office Calendar Year Total Returns, IPD<sup>®</sup> UK Quarterly South Eastern Industrial Calendar Year Total Returns Property Index Futures Contracts shall be the last exchange day in the month January of the year in which the term of the futures contract expires (according to Number 1.11.3).
- (3) The close of trading of Property Index Futures Contracts on the last trading day shall be 12:00 p.m. CET.

### **1.10.5 Price Gradations**

The price of a Property Index Futures Contract shall be quoted as percentage of their nominal value, with two decimal places. The minimum price change ("Tick") shall be 0.05 percentage points; this represents a value of GBP 25.

### **1.10.6 Performance, Cash Settlement**

- (1) The performance day for Property Index Futures Contracts shall be the Exchange day after the final settlement day.

- (2) Property Index Futures Contracts shall be performed by cash settlement between the Clearing Members and Eurex Clearing AG. The competent Clearing Member shall be responsible for handling the cash settlement to the Non-Clearing Members served by it and its own customers; the Non-Clearing Members shall be responsible for handling the cash settlements by Non-Clearing Members to their customers.

## **1.11 Subpart: Contract Specifications for Commodity Index Futures Contracts**

The following subpart contains the contract specifications for Futures contracts on commodity indices ("Commodity Index Futures Contracts").

### **1.11.1 Subject Matter of Contract**

- (1) A Commodity Index Futures Contract is a futures contract on a specific commodity index. A commodity index is calculated from the prices of individual commodity futures.
- (2) On the Eurex exchanges, futures contracts on the following commodity indices are available:
- Dow Jones-UBS Agriculture Index
  - Dow Jones-UBS Composite Index
  - Dow Jones-UBS Energy Index
  - Dow Jones-UBS Ex-Energy Index
  - Dow Jones-UBS Grains Index
  - Dow Jones-UBS Industrial Metals Index
  - Dow Jones-UBS Livestock Index
  - Dow Jones-UBS Petroleum Index
  - Dow Jones-UBS Precious Metals Index
  - Dow Jones-UBS Softs Index

The Excess-Return versions of the commodity indices, calculated in USD, shall be the basis for Eurex Futures Contracts. The publication of Dow Jones UBS, deciding on the composition, weighting and calculation of the indices, are relevant for the calculation of the respective index.

- (3) The value of a contract amounts to:
- USD 250 per whole index point for commodity index futures contracts on the Dow Jones UBS indices
- (4) In case the calculation method of an index or its index and weighting changes, so that the concept of the index is deemed not to be comparable any more to the concept relevant at the time of admission of the commodity index futures



contract, the Management Boards of the Eurex exchanges may arrange for the end of trading of the existing contracts on the last Exchange day before change of the respective index. Open position shall be settled in cash after end of trading. The respective final settlement price (Chapter II, Number 2.13.2 Clearing Conditions of Eurex Clearing AG) shall be relevant.

#### **1.11.2 Obligation for Fulfilment**

After close of trading, the seller of a Commodity Index Futures contract is obligated to settle in cash the difference between the agreed price and the higher final settlement price (Chapter II, Number 2.13.2 of the Clearing Conditions of Eurex Clearing AG). The buyer is obligated to settle in cash the difference between the agreed price and the lower final settlement price.

#### **1.11.3 Term**

For Commodity Index Futures contracts, terms up to the final settlement day (Number 1.12.4 Paragraph 2) of the next four quarterly months (March, June, September, December), the next four semi-annual months thereafter (June, December), as well as two additional annual months (December) are available on the Eurex exchanges.

#### **1.11.4 Last Trading Day, Final Settlement Day**

- (1) The last trading day of Commodity Index Futures contracts shall respectively be the last trading day preceding the final settlement day.
- (2) The final settlement day of Commodity Index Futures contracts shall be the fourth Friday of the respective month, provided this is an Exchange day, otherwise, it shall be the Exchange day preceding this day.

**From expiry in September 2011, the following amendment to Paragraph (2) shall apply:**

The final settlement day of Commodity Index Futures contracts shall be the last Friday of the respective month, provided this is an Exchange day, otherwise, it shall be the Exchange day preceding this day.

#### **1.11.5 Price Gradations**

The price of a Commodity Index Futures Contracts shall be calculated in points. The smallest price change (tick) is 0.01 points for Dow Jones UBS Index Futures contracts; this shall correspond a value of USD 2.50.

#### **1.11.6 Fulfilment, Cash Settlement**

- (1) The fulfilment day for Commodity Index Futures Contracts shall be the Exchange day following the final settlement day.
- (2) The fulfilment of the Commodity Index Futures Contracts shall be effected by cash settlement between the Clearing Members and Eurex Clearing AG. Each Clearing Member shall be responsible for handling the cash settlement to Non-Clearing Members and its own customers; Non-Clearing Members shall be responsible for handling the cash settlement by Non-Clearing Members to their customers.

#### **1.12 Subpart: Contract Specifications for Hurricane Futures**

The following subpart contains the contract specifications for Futures contracts on hurricanes in the USA, which are referred to as "Hurricane Futures" in the following.

##### **1.12.1 Subject Matter of Contract**

- (1) A Hurricane Futures Contract is a futures contract relating to insured losses incurred by certain natural events.

On the Eurex exchanges, futures contracts with the following characteristics are available:

- Contract risk period
  - Damage region
  - Allowance threshold
- (2) A contract risk period indicates a certain period. It shall respectively begin on the 1st January and shall end on 31 December of a calendar year.
  - (3) A damage region is a locally separable area according to Paragraph 4. All damages within one damage region resulting from a qualified event (Paragraph 5) shall be estimated by PCS and be added up to a damage volume.
  - (4) For each damage region determined under No. 1.- 4. , contracts with the indicated allowance thresholds are available:
    1. USA (all 50 federal states including District of Columbia, Puerto Rico and U.S. Virgin Islands), with allowance thresholds of 10, 20, 30, 40, 50 Mill. USD;
    2. Federal State of Florida, with allowance thresholds of 30, 40, 50 Mill. USD;
    3. Golf (Federal States of Alabama, Louisiana, Mississippi and Texas), with allowance thresholds of 10, 20 Mill. USD.

- (5) A qualified event is a natural catastrophe caused by a storm which is labelled with an identification number by the Property Claim Services (PCS). Storm catastrophes within the meaning of the regulations of PCS are storms, in particular hurricanes, tornadoes, cyclones, typhoons, hailstorms as well as floods caused by storms.
- (6) The damage volume resulting from a qualified event in a certain region shall be determined in USD by the Eurex exchanges on basis of the reports (Catastrophe Bulletin) of PCS. The reports of PCS may contain both preliminary and final damage estimates.

Reports of PCS are either all reports or those made available upon instruction of PCS. The report shall, as a condition, refer to a natural catastrophe labelled with an identification number and caused by a storm. Furthermore, the report must contain a preliminary or final estimate of the property damages. Preliminary estimates are only relevant for the cases which expressly refer to a preliminary estimate.

- (7) A qualified event shall be considered in the contract risk period in whose period the calendar day on which the qualified event has commenced is. The beginning is defined by the Eurex exchanges according to the information by the report submitted by PCS for the qualified event. Thereby, the PCS considers the respective local time of the damage events.
- (8) The nominal value of a contract is 100 points.
- (9) If PCS does not prepare reports or significantly changes its methodology for calculation of the damage amount, the Eurex exchanges may upon their own dutiful discretion substitute the PCS reports or suspend trading and settle the Futures. The settlement takes place on basis of the daily settlement price on the last trading day before suspension of trading.

### **1.12.2 Obligation for Fulfilment**

After close of trading, the seller of a Hurricane Futures contract is obligated to settle in cash the difference between the agreed price and the higher final settlement price (Chapter II, Number 2.14.2 of the Clearing Conditions of Eurex Clearing AG). The buyer is obligated to settle in cash the difference between the agreed price and the lower final settlement price.

### **1.12.3 Term**

For Hurricane Futures contracts, one term for each region named in Number 1.13.1 No. 1-4 is available per allowance threshold and risk period on the Eurex exchanges until the final settlement day (Number 1.13.5).

#### **1.12.4 First Trading Day**

The first trading day shall be the first business day of the calendar year before the contract risk period.

Eurex reserves the right to introduce contracts at a point in time other than aforementioned.

#### **1.12.5 Last Trading Day, Final Settlement Day**

- (1) In general, the last trading day and final settlement day is the last business day of the 30th month upon beginning of the contract risk period. The final settlement price shall be determined on basis of the most recent PCS report, even if this report contains preliminary estimates. .
- (2) The Eurex exchanges define a final settlement and, thus, the contract expiration, as soon as one of the prerequisites under a. to d. is fulfilled:
  - a) Eurex receives a report which is classified by PCS as final and refers to a qualified event; such event stating that the damage which is caused by a qualified event is equal to or higher than the allowance threshold.
  - b) Eurex receives a preliminary PCS report stating that the damage which is caused by a qualified event is equal to or higher than 110% of the allowance threshold.
  - c) On the first trading day in February after expiration of the contract period, the Eurex exchanges state that, in the contract risk period according to the most recent preliminary PCS reports, not qualified event has caused a damage which reaches the value of 25 % of the respective allowance threshold..
  - d) On the last trading day of the 24th month upon beginning of the contract risk period, the Eurex exchanges state that the most recently published preliminary PCS reports referring to all qualified events indicate a damage of under respectively 75 % of the allowance threshold.

In case on of the events described under a. to d. happens, this shall be published by the Eurex exchanges on the same day. One day after this publication shall be the last trading day and the final settlement day.

#### **1.12.6 Price Gradations**

The smallest price change (tick) of a Hurricane Future contract is 0.1 points; this shall correspond a value of \$ 10.

#### **1.12.7 Fulfilment, Cash Settlement**

- (1) The fulfilment day for Hurricane Futures Contracts shall be the Exchange day following the final settlement day.

- (2) The fulfilment of the Hurricane Futures Contracts shall be effected by cash settlement between the Clearing Members and Eurex Clearing AG. Each Clearing Member shall be responsible for handling the cash settlement to Non-Clearing Members and its own customers; Non-Clearing Members shall be responsible for handling the cash settlement by Non-Clearing Members to their customers.

### **1.13 Subpart: Contract Specifications for Agricultural Index Futures Contracts**

The following subpart contains the contract specifications for Futures contracts on agricultural indices ("Agricultural Index Futures Contracts").

#### **1.13.1 Subject Matter of Contract**

- (1) An Agricultural Index Futures Contract is a futures contract on a specific agricultural index.
- (2) On the Eurex exchanges, futures contracts on the following agricultural indices are available:
- Eurex Butter Index  
– index calculation takes place in EUR/ton (1,000 kilos butter) –
  - Eurex European Processing Potato Index  
– index calculation takes place in EUR/deciton (100 kilos) potatoes –
  - Eurex Hog Index  
– index calculation takes place in EUR/kilo slaughtering weight of hog) –
  - Eurex Piglet Index  
– index calculation takes place in EUR/piglet
  - Eurex Skimmed Milk Powder Index  
– index calculation takes place in EUR/ton (1,000 kilos skimmed milk powder) –
  - European Whey Powder Index (Agrarmarkt Informations-Gesellschaft mbH)  
– index calculation takes place in EUR/ton (1,000 kilos whey powder) –

The publications of Eurex Frankfurt AG are relevant for the composition, weighting and calculation of the indices.

- (3) The value of a contract results from the multiplication of the contract size with the value of the respective agricultural index.
- (4) The value of a contract amounts to:
- 250 decitons with Eurex European Processing Potato Index-Futures contracts,
  - 8 000 kilos with Eurex Hog Index-Futures contracts,

- 100 piglets with Eurex Piglet Index-Futures contracts,
- 5,000 kilos with Eurex Skimmed Milk Powder Index Futures contracts,
- 5,000 kilos with Eurex Butter Index Futures contracts,
- 5,000 kilos with European Whey Powder Index Futures contracts.

(5) In case the calculation method of an index or its composition and weighting changes, so that the concept of the index is deemed not to be comparable any more to the concept relevant at the time of admission of the Agricultural Index Futures Contract, the Management Boards of the Eurex exchanges may arrange for the end of trading of the existing contracts on the last Exchange day before change of the respective index. Open positions shall be settled in cash after end of trading. The respective final settlement price (Chapter II, Number 2.14.4 Clearing Conditions of Eurex Clearing AG) shall be relevant.

#### **1.13.2 Obligation for Fulfilment**

After close of trading, the seller of an Agricultural Index Futures contract is obligated to settle in cash the difference between the agreed price and the higher final settlement price (Chapter II, Number 2.14.4 of the Clearing Conditions of Eurex Clearing AG). The buyer is obligated to settle in cash the difference between the agreed price and the lower final settlement price.

#### **1.13.3 Term**

- (1) For Eurex European Processing Potato Index Futures contracts, terms up to the final settlement day (Number 1.13.4 Paragraph 2) of the next calendar months April, June and November as well as up to the final settlement day of the next yearly expiry month April are available on the Eurex exchanges.
- (2) For Eurex Hog Index Futures contracts as well as Eurex Piglet Index-Futures contracts, terms up to the final settlement day (Number 1.13.4 Paragraph 3 and 4) of the next 12 calendar months (January to December) as well as up to the following two quarterly months (March, June, September, December) are available on the Eurex exchanges.
- (3) For Eurex Skimmed Milk Powder Index Futures contracts, Eurex Butter Index Futures contracts as well as European Whey Powder Index Futures contracts, terms up to the final settlement day (Number 1.13.4 Paragraph 5, 6 and 7) of the next six calendar months (January to December) as well as up to the following four quarterly months from the cycle January, April, July and October are available on the Eurex exchanges.

#### **1.13.4 Last Trading Day, Final Settlement Day, Close of Trading**

- (1) The last trading day for Eurex European Processing Potato Index-Futures contracts, Eurex Hog Index-Futures contracts and Eurex Piglet Index-Futures

contracts shall respectively be the last exchange day preceeding the final settlement day on which the trading of the contracts is not excluded due to special provisions of the Management Boards of the Eurex exchanges (e.g. holiday provisions). The last Exchange day for Skimmed Milk Powder Index-Futures contracts, Eurex Butter Index-Futures contracts and European Whey Powder Index Futures contracts shall respectively be the final settlement day.

- (2) The final settlement day of Eurex European Processing Potato Index-Futures contracts shall be the last Friday of the expiry month, provided this is an exchange day, otherwise, it shall be the exchange day preceeding this Friday. In the expiry month June, the final settlement day is the first Friday of the month, provided this is an exchange day, otherwise, it shall be the exchange day following this Friday.
- (3) The final settlement day of the Eurex Hog Index Futures contracts shall be the Thursday following the third Friday of the expiry month, provided this Thursday is an exchange day; otherwise, it shall be the exchange day following this Thursday. In the expiry month December, the final settlement day shall be the Thursday following the second Friday of the month, provided this Thursday is an exchange day; otherwise, it shall be the exchange day following this Thursday.
- (4) The final settlement day of the Eurex Piglet Index Futures contracts shall be the Thursday following the third Friday of the expiry month, provided this Thursday is an exchange day; otherwise, it shall be the exchange day following this Thursday. In the expiry month December, the final settlement day shall be the Thursday following the second Friday of the month, provided this Thursday is an exchange day; otherwise, it shall be the exchange day following this Thursday.
- (5) The final settlement day of Eurex Skimmed Milk Powder Futures contracts shall be the last Wednesday of the expiry month, provided this Wednesday is an Exchange day; otherwise, it shall be the exchange day preceeding this Wednesday. In the expiry month December, the final settlement day shall be the third Wednesday of the expiry month, provided this Wednesday is an exchange day: otherwise, it shall be the exchange day following this Wednesday.
- (6) The final settlement day of Eurex Butter Futures contracts shall be the last Wednesday of the expiry month, provided this Wednesday is an Exchange day; otherwise it shall be the Exchange day preceeding this Wednesday. In the expiry month December, the final settlement day shall be the third Wednesday of the expiry month, provided this Wednesday is an exchange day: otherwise, it shall be the exchange day following this Wednesday.
- (7) The final settlement day of European Whey Powder Index Futures contracts shall be the last Wednesday of the expiry month, provided this Wednesday is an Exchange day; otherwise it shall be the Exchange day preceeding this Wednesday. In the expiry month December, the final settlement day shall be the

third Wednesday of the expiry month, provided this Wednesday is an exchange day; otherwise, it shall be the exchange day following this Wednesday.

- (8) Close of trading on the last trading day for Eurex European Processing Potato Index Futures contracts, Eurex Hog Index Futures contracts and Eurex Piglet Index Futures contracts shall be 16:00 CET. Close of trading on the last trading day for Skimmed Milk Powder Index Futures contracts, Eurex Butter Index Futures contracts and European Whey Powder Index Futures contracts shall be 12:00 CET.

#### **1.13.5 Price Gradations**

The smallest price change (tick) is:

- 0.1 index units with Eurex European Processing Potato Index-Futures contracts.
- 0.001 index units with Eurex Hog Index-Futures contracts.
- 0.1 index units with Eurex Piglet Index-Futures contracts.
- 1 index unit with Eurex Skimmed Milk Powder Futures contracts, this corresponds to a value of EUR 5.
- 1 index unit with Eurex Butter Futures contracts, this corresponds to a value of EUR 5.
- 1 index unit with European Whey Powder Index-Futures contracts, this corresponds to a value of EUR 5.

#### **1.13.6 Fulfilment, Cash Settlement**

- (1) The fulfilment day for Agricultural Index Futures Contracts shall be the business day of Eurex Clearing AG following the final settlement day.
- (2) The fulfilment of the Agricultural Index Futures Contracts shall be effected by cash settlement between the Clearing Members and Eurex Clearing AG. Each Clearing Member shall be responsible for handling the cash settlement to Non-Clearing Members and its own customers; Non-Clearing Members shall be responsible for handling the cash settlement by Non-Clearing Members to their customers.

#### **1.14 Subpart: Contract Specifications for Futures Contracts on the Dividends of Shares**

The following subpart contains contract specifications for Futures Contracts on the Dividends of Shares ("Single Stock Dividend Futures").



#### **1.14.1 Subject Matter of Contract**

- (1) A Single Stock Dividend Futures Contract is a futures contract on the dividends of a specific share. Depositary Receipts (shares certificates representing shares) shall be regarded as shares.
- (2) Available for trading at the Eurex Exchanges are Futures Contracts listed in Annex D in the respectively indicated currencies.

#### **1.14.2 Settlement obligations**

After the close of trading in the contract, the seller of a Single Stock Dividend Futures Contract shall pay in cash any difference between the agreed price and the higher final settlement price (Chapter II, number 2.16.2 of the Clearing Conditions of the Eurex Clearing AG). The purchaser shall pay in cash any difference between the agreed price and the lower final settlement price.

#### **1.14.3 Term**

For Single Stock Dividend Futures Contracts, terms are available until the final settlement day (number 1.15.4 paragraph 2) of the next five succeeding annual final settlement days in the December cycle.

#### **1.14.4 Last Trading Day, Final Settlement Day, Close of Trading**

- (1) The last trading day of Single Stock Dividend Futures Contracts is the final settlement day.
- (2) The final settlement day of the Single Stock Dividend Futures Contracts shall be the third Friday of the relevant December, provided that is an Exchange day; otherwise the trading day preceding that Friday shall be the final settlement day.
- (3) Close of trading on the last trading day shall be at 12:00 pm CET.

#### **1.14.5 Price Gradations**

The respective minimum price change (tick) of a Single Stock Dividend Futures Contracts is to be taken from the table at Annex D.

#### **1.14.6 Settlement, Cash Settlement**

- (1) Settlement day for Single Stock Dividend Futures Contracts is the Exchange day immediately following the final settlement day.
- (2) The settlement of Single Stock Dividend Futures Contracts is executed via cash settlement between the Clearing Members and Eurex Clearing AG. The responsible Clearing Member is in charge of the cash settlement to Non-Clearing

Members and their own clients; the Non-Clearing Members are in charge of the cash settlement of Non-Clearing-Members to their clients.

**1.14.7 Annual Dividend Period**

- (1) The commencement date for the annual dividend period applicable to each expiry shall be the day after the third Friday of the December in the calendar year immediately preceding the calendar year of the contracts expiry date, provided that the third Friday in December is an Exchange day; otherwise it shall be the third Friday itself.
- (2) The annual dividend period ends at the end of the final settlement date.

**1.14.8 Alterations to the Contract Sizes and Expiration Days of Futures Contracts on the Dividends of Shares**

- (1) Contract terms are not adjusted in the case of regular dividend payments.
- (2) Additional distributions, in particular extraordinarily high dividends, bonuses or other cash distributions, as well as dividends which are not distributed within the scope of the regular dividend policy, or which the company declares as non-regular dividends (e.g. special dividends, anniversary bonus etc.), are not regarded as dividends within the meaning of paragraph (1). In case such distributions occur, the futures contract shall be adjusted by dividing the original contract size by the R-factor. The R-factor is described in the Eurex User Manual System Overview and Information Manual. At the same time, the settlement prices shall be adjusted accordingly, so that the original contract value remains unchanged.

With regard to futures contracts with group ID IT21 assigned in Annex D, the following rules based on the market conventions of the Italian Derivatives Exchange Market ("IDEM", the equity derivatives market managed by Borsa Italiana) shall apply.

- For the purpose of adjusting the number of underlying shares of a futures contract, the classification provided by Borsa Italiana with regard to a distribution (in cash or in kind) as an ordinary or extraordinary dividend shall be decisive. In the event of a distribution of an extraordinary dividend, either the entire extraordinary dividend or such part of the dividend which is considered to be extraordinary shall be used as a reference for the adjustment in the number of underlying shares.
- When classifying the distribution as an ordinary or extraordinary dividend, Borsa Italiana shall take account of the classification provided by the distributing company. If the company does not classify dividends, Borsa Italiana may classify dividends to be extraordinary taking into account the company's past dividend policy.

- (3) If subscription rights are granted, the futures contract shall be adjusted by dividing the original contract size by the R-factor; at the same time, the settlement prices shall be adjusted accordingly, so that the original contract value remains unchanged.
- (4) With capital increases out of company reserves, the number of shares the dividend of which underlying the Single Stock Dividend Futures contract is referencing to increases according to the ratio of their portion of the former registered share capital of the company issuing such shares. At the same time, the settlement prices shall be adjusted accordingly, so that the original contract value remains unchanged.

With capital reductions, the contract sizes as well as the settlement prices of the futures contract remain unchanged if the capital reduction is carried out by means of reduction of the nominal value of the shares. With capital reductions by way of redeeming shares or by consolidation, the number of shares the dividend of which the Single Stock Dividend Futures contract is referencing to will be reduced according to the reduction ratio. At the same time, the settlement prices shall be adjusted accordingly, so that the original contract value remains unchanged.

- (5) In the event of a share split of the shares the dividend of which the Single Stock Dividend Futures contract is referencing to, the contract size increases correspondent to the ratio of the share split. At the same time, the settlement prices shall be adjusted accordingly, so that the original contract value remains unchanged.
- (6) In case of changes in capital (paragraph 3 and 4) and adjustments pursuant to paragraph 2, all orders and quotes in the order book in the respective futures contracts will be deleted by the Eurex exchanges. The Eurex exchanges inform all exchange participants of an imminent cancellation.
- (7) If a public offer is made for the purchase of the shares the dividend of which the dividend futures contract is referencing to, the futures contract shall be adjusted or settled according to the provisions of this paragraph if more than 50 % of such shares or more than 50 % of the voting rights in the issuer (target company) of such shares are held by or are attributable to the bidder. The point in time relevant for the fulfilment of the prerequisites pursuant to Sentence 1 shall be the expiry of the first offer period. In the event of an extension of the first offer period, the Management Board may adjust the relevant point in time to the end of such extension. With regard to partial offers pursuant to § 19 of the German Securities Acquisition and Takeover Act (Wertpapiererwerbs- und Übernahmegesetz, WpÜG), Sentence 1 shall not be applicable. In the event of offers being subject to foreign legal provisions, the Management Board may decide on provisions diverging from the provisions in Sentences 1-4.

When determining whether the prerequisites pursuant to Sentence 1 have been fulfilled, the Eurex Exchanges shall take into account publications of the bidder, of the target company or of authorities or similar institutions.

The Eurex Exchanges shall publish the effective date of the adjustment or settlement. If, with regard to a public offer, the consideration is not available to the shareholders immediately after publication of the results through the bidder, the Eurex Exchanges may determine that the futures contracts shall, until the time of payment of the consideration or of the conversion of the shares, relate exclusively to the dividends on the shares submitted either for sale or for conversion.

In the event of adjustment, the share the dividend of which the Single Stock Dividend Futures contract is referencing to shall be replaced by the share offered as consideration through the R-factor method. Such adjustment requires tradability of the derivatives on the share offered as consideration as well as the possibility of trading of such share offered as consideration on one of the exchanges determined by the Eurex Exchanges. If the consideration consists of shares and cash compensation, the adjustment shall be excluded if the cash compensation amounts to a value of more than 67 % of the total consideration.

In the event of settlement, the term of the futures contract shall end, and the futures contract shall be settled by its fair value. The fair value shall be calculated taking into account the expected dividends. Further information regarding calculation of the fair value is available in the Eurex User Manual System Overview and Information Manual.

(8) Nationalization, Insolvency or Delisting.

If shareholders are subject to an event that is determined by the Eurex Exchanges as a nationalization, insolvency or are actions leading to a de-listing of the offered shares or other rights on one of the Exchanges determined by the Eurex Exchanges, the futures contracts will, where practicable, be adjusted under the terms of 1.14.8 paragraph (7) as if it were a merger.

(9) If a corporate action, which is carried out within the meaning of the aforementioned conditions, is not regulated or covered by such conditions, the Eurex Exchanges shall adjust the respective Futures contracts in order to maintain the original contract value, to guarantee regular market conditions and to ensure the clearing and settlement of the contracts. Also in case a capital transaction not regulated by the conditions of number 1.14.8 is carried out, the Eurex Exchanges shall issue a regulation similar to such conditions. The Eurex Exchanges shall notify the Exchange participants of the intended actions.

(10) If a corporate action, which is carried out within the meaning of the aforementioned conditions, is an event that is determined by the Eurex Exchanges as a nationalization, insolvency or are actions leading to a de-listing

of the offered shares or other rights on one of the Exchanges determined by the Eurex Exchanges, and it is determined that this cannot otherwise be regulated by the conditions of number 1.14.8, the expiration date of the futures contracts can be amended to the date determined by Eurex Exchanges to be the date that futures and options contracts on the reference shares are revoked or suspended and will then determine a final settlement price (Chapter II, number 2.16.2 of the Clearing Conditions of the Eurex Clearing AG). The Eurex Exchanges shall notify the Exchange participants of the intended actions.

- (11) In the event of an adjustment of futures contracts with group ID IT21 assigned in Annex D, the calculated R-Factor shall be rounded to six decimal places.

#### **1.14.9 Relevant Dividends in Regards to Futures Contracts on the Dividends of Shares**

In respect of the reference shares relating to the Futures contracts listed in Annex D and each working day in the relevant Futures annual dividend period:

- (1) the cash dividend declared or the cash equivalent dividend declared.
- (2) any dividends in relation to which adjustments pursuant to paragraph 1.14.8 were made, or those specifically determined as being extraordinary dividends under paragraph 1.14.8 (2) above, shall be excluded.
- (3) the cash dividend declared or the cash equivalent dividend declared means an amount per share relating to the Futures contracts listed in Annex D as declared by the issuer, before the withholding or deduction of taxes at source by or on behalf of any applicable authority having power to tax in respect of such a dividend, and shall exclude:
  - a) tax or other credits, deductions or repayments given by such an authority, and
  - b) any charges or benefits associated to these.
- (4) the declared cash-equivalent dividend in respect of the reference shares relating to the Futures contracts listed in Annex D corresponds to the countervalue amount declared by the issuer. If no countervalue amount is declared by the issuer, the cash value is determined on the basis of the official closing price of the reference share on the relevant cash market (Annex D in relation to subsection 1.14 of the Contract Specifications) on the day preceding the Ex-Dividend date. In the event of extraordinary circumstances coming into existence – particularly if, due to technical problems, trading is suspended or if, due to other reasons, there is no determination of an official closing price in respect of the reference share – the share price relevant for the calculation of the cash-equivalent dividend's cash value shall be calculated with the help of the volume-weighted average price. If, on the day preceding the Ex-Dividend date, trading on the relevant cash market did not take place, the official closing price determined on another reference market may be used as a reference.

- (5) If shareholders may elect between receiving a cash dividend declared or the cash equivalent dividend, the value of the cash dividend will be used in precedence.
- (6) Where any such dividend is declared in a currency other than the settlement currency, then such dividend shall be converted at the rate declared by the issuer or, if no such rate is available, at a rate determined by Eurex Clearing AG in accordance with standard market practices.
- (7) in the case that no payment is made, or that the amount actually paid or delivered in respect of any dividend is not equal to the dividend declared; then Eurex Clearing AG will determine any appropriate adjustment or repayment to be made.

## **1.15 Subpart: Contract Specifications for Daily Futures Contracts on KOSPI 200 Options Contracts of the Korea Exchange (KRX)**

The following subpart contains the contract specifications for Daily Futures Contracts on the respective options series of the KOSPI 200 Options Contract admitted to trading on the Korea Exchange Inc. ("KRX") on the Index "KOSPI 200" of KRX ("Eurex-KOSPI-Daily Futures Contracts").

### **1.15.1 Subject Matter of Contract**

- (1) A Eurex-KOSPI-Daily Futures Contract refers to options series of a KOSPI 200 Options Contract admitted to trading on KRX. For the contract specifications of the KOSPI 200 Options Contracts admitted to trading on KRX which serve as the underlying for the Eurex-KOSPI-Daily Futures Contracts, the publications of KRX shall apply. Information under the KOSPI 200 Options Contracts is available under:

- <http://eng.krx.co.kr/index.htm>
- path: Information Center > Derivative > Futures & Options Guide > KOSPI 200 Options

Information regarding the index KOSPI 200 is available under:

- HYPERLINK "http://eng.krx.co.kr/index.htm"
- path: Information Center > Guide to Index > KOSPI Series > KOSPI 200

- (2) The underlying of a Eurex-KOSPI-Daily Futures Contract comprises a KOSPI 200 Options contract of KRX. The product currency of the Eurex-KOSPI-Daily Futures Contract is the South Korean won (KRW).
- (3) In case the contract specifications of the KOSPI 200 Options Contract, in particular the calculation method of the index KOSPI 200 or its composition and weighting is modified, the delivery obligations resulting from a Eurex-KOSPI-Daily Futures Contract shall relate to a KOSPI 200 Options contract admitted to trading on KRX at the time of transaction conclusion of a Eurex-KOSPI-Daily Futures

Contract. If, as a result of a modification of the contract specifications of the KOSPI 200 Options Contract of KRX and/or of the calculation of the index KOSPI 200 or its composition and weighting, the concept underlying the KOSPI 200 Options Contract or the index does not seem to remain comparable to the concept relevant at the time of admission of the Eurex-KOSPI-Daily Futures Contract, the Management Boards of the Eurex Exchanges may order that the trading in Eurex-KOSPI-Daily Futures Contracts be terminated.

### **1.15.2 Obligation for Fulfillment**

- (1) After the close of trading on the Exchange day on which a Eurex-KOSPI-Daily Futures Contract has been concluded, the seller of such contract is obligated to settle in cash the difference between the agreed price and a higher final settlement price (Chapter II Number 2.17.3 of the Clearing Conditions of Eurex Clearing AG). The buyer is obligated to settle in cash the difference between the agreed price and a lower final settlement price.

- (2) In addition to Paragraph 1, the following applies:

The seller of a Eurex-KOSPI-Daily Futures Contract (Short Position) is obligated, in favour of the buyer of such Futures contract, to open a Short Position in a KOSPI 200 Options contract of KRX on the next Exchange day following the conclusion of a Eurex-KOSPI-Daily Futures Contract on the Eurex Exchanges, at the latest, however, 40 minutes prior to the opening of exchange trading of KRX on that Exchange day (Chapter II Number 2.17.3, Paragraph 3 of the Clearing Conditions of Eurex Clearing AG). The buyer of a Eurex-KOSPI-Daily Futures Contract (Long Position) is obligated to enter into a Long Position with regard to a KOSPI 200 Options contract on KRX according to Clause 1.

The buyer of a Eurex-KOSPI-Daily Futures Contract (Long Position) is obligated, in favour of the seller of such Futures contract, to open a Long Position of a KOSPI 200 Options Contract of KRX on the next Exchange day following the conclusion of a Eurex-KOSPI-Daily Futures Contract on the Eurex Exchanges, at the latest, however, 40 minutes before opening of exchange trading of KRX on that Exchange day (Chapter II Number 2.17.3, Paragraph 3 of the Clearing Conditions of Eurex Clearing AG). The seller of a Eurex-KOSPI-Daily Futures Contract (Short Position) is obligated to enter into a Short Position with regard to a KOSPI 200 Options Contract on KRX according to Clause 3.

- (3) The obligation to open, respectively to enter into, the corresponding KOSPI 200 Options Contracts of KRX via the KRX system and by booking the position into the KRX clearing house is mandatory.
- (4) In order to guarantee an orderly implementation of the exchange transaction settlement according to Paragraph 2 and 3, exchange participants are – when entering an order or quote related to the Eurex-KOSPI-Daily Futures Contract in the Eurex system – obligated to enter at the same time a three-digit reference of

the KRX member into the respective description field of the Eurex system. In addition, the exchange participants, when entering such order or quote in the Eurex system, are obligated to fill in at least one of the nine characters of this description field following the reference of the KRX member, which is agreed upon as an identification between the exchange participant and its KRX member. The entries in the description field of the Eurex system by the exchange participants according to Clause 1 and 2 are mandatory ("mandatory details").

- (5) Via the Eurex system, the Eurex Exchanges verify whether orders or quotes contain the mandatory details according to Paragraph 4 and whether the three-digit reference of the KRX member entered corresponds to the reference which the respective exchange participant has registered with the Eurex Exchanges. It shall also be verified whether at least one additional character of the description field in the Eurex system is filled. Orders and quotes for conclusion of Eurex-KOSPI-Daily Futures Contracts which do not contain the mandatory details according to Paragraph 4 shall be rejected by the Eurex Exchanges and do not enter into the Eurex system for execution.
- (6) By entering orders or quotes related to Eurex-KOSPI-Daily Futures Contracts, Exchange participants accept that Eurex Clearing AG transfers to KRX the reference of the respective KRX member in connection with such order or quote for purposes of exchange transaction settlement according to Paragraph 2 and 3.
- (7) With regard to the rights and obligations resulting from KOSPI 200 Options Contracts of KRX opened according to Paragraph 2 as well as with regard to the settlement of these Options contracts, the respective regulations of KRX apply (see Number 1.16.1 Paragraph 1 "Subject Matter of Contract").

### **1.15.3 Term and Trading Days**

- (1) For Eurex-KOSPI-Daily Futures Contracts, the term is a maximum of one Exchange day. A Eurex-KOSPI-Daily Futures Contract expires at the end of an Exchange day on which the respective contract has been concluded on the Eurex Exchanges.
- (2) The Eurex-KOSPI-Daily Futures Contract can be traded on each Exchange day of the Eurex Exchanges, provided that this day is an Exchange day also on KRX (trading day).

### **1.15.4 Last Trading Day, Final Settlement Day, Close of Trading**

- (1) Each trading day of the Eurex-KOSPI-Daily Futures Contract on the Eurex Exchanges is a final settlement day provided it is an Exchange day also on KRX.
- (2) Close of trading of the Eurex-KOSPI-Daily Futures Contract on the Eurex Exchanges is 21:00 CET on each trading day.



#### **1.15.5 Introduction of new Eurex-KOSPI-Daily Futures Contracts**

- (1) KRX shall, after its same-day close of trading, transfer the options series of the KOSPI 200 Options Contract admitted on KRX to the Eurex Exchanges. These transferred series shall generally be admitted to trading on the Eurex Exchanges on the following Exchange day.
- (2) The number of Eurex-KOSPI-Daily Futures Contracts admitted to trading on a daily basis corresponds to the number of options series of the KOSPI 200 Options Contracts transferred by KRX to the Eurex Exchanges after its same-day close of trading and admitted to trading on the Exchange day after next of KRX.

#### **1.15.6 Price Gradations**

The smallest price change (tick) is:

- 0.05 points; this equals a value of KRW 25,000 if the options premiums of the underlying are at least three points,
- 0.01 points; this equals a value of KRW 5,000 if the options premiums of the underlying are less than three points.

#### **1.15.7 Fulfilment, Position Opening**

- (1) The fulfilment day for Eurex-KOSPI-Daily Futures Contracts open at the end of the final settlement day shall be the business day of KRX following the respective final settlement day.
- (2) The fulfilment of the Eurex-KOSPI-Daily Futures Contracts shall be effected (Chapter II Number 2.17.3 of the Clearing Conditions of Eurex Clearing AG):
  - through cash settlement between the Clearing Members of the Eurex Exchanges after the trading day on which the respective Eurex-KOSPI-Daily Futures Contract has been concluded, on the fulfilment day according to Paragraph 1. The cash settlement for Non-Clearing Members and Clearing Members' own customers shall be effected by the responsible Clearing Member; the cash settlement of Non-Clearing Members to their customers shall then be effected by the Non-Clearing Members

and

- by opening of the respective position in the corresponding series of the KOSPI 200 Options Contracts on the next Exchange day of KRX following the conclusion of a Eurex-KOSPI-Daily Futures Contract, at the latest, however, 40 minutes before opening of exchange trading on KRX via entry into the KRX system in favour of the respective counterparties of the options contracts.

**1.16 Subpart:  
Contract Specifications for Futures-Contracts on Xetra-Gold®**

The following subpart contains contract specifications for Future Contracts on Xetra-Gold®-Bonds („Xetra-Gold®-Future“)

**1.16.1 Subject Matter of the Contract**

A Xetra-Gold®-Future is a Futures Contract on the Xetra-Gold®-Bond. Xetra-Gold® is a no-par bond issued by Deutsche Börse Commodities GmbH which entitles the bearer to claim delivery of 1 gram of Gold.

**1.16.2 Obligation for Performance**

After close of trading on the last trading day of a Xetra-Gold®-Futures Contract, the seller of such Futures Contract shall deliver one thousand of the respective underlying bonds on the final settlement day (number 1.17.6). The buyer shall pay the final settlement price (number 2.18.2 of the Clearing Conditions for Eurex Clearing AG).

**1.16.3 Term**

For Xetra-Gold®-Futures Contracts, terms are available on the Eurex Exchanges until the final settlement day (number 1.7.4 paragraph 2) of the next three consecutive months and the succeeding quarterly month (March, June, September, December) up to an maximum term of 36 month.

**1.16.4 Last Trading Day, Final Settlement Day, Close of Trading**

- (1) Last trading day of a Xetra-Gold®-Futures Contract is the respective final settlement day.
- (2) The final settlement day of a Xetra-Gold®-Futures Contract is the third Friday of the respective expiry month, provided that this an Exchange Day on which trading of the respective contracts is not excluded due to certain provisions issued by the Management Boards of the Eurex Exchanges (e.g. holiday regulations); otherwise it is the Exchange Day preceding such day on which the trading of the respective contract is not excluded due to aforementioned provisions.
- (3) Close of trading on the final trading day shall be at 17:30 pm CET.

**1.16.5 Price Gradations**

The respective minimum price change (tick) of a Xetra-Gold®-Futures Contract is Euro 0.01.

#### **1.16.6 Fulfilment**

Delivery day for Xetra-Gold<sup>®</sup>-Futures Contracts to be fulfilled by physical delivery of the underlying bonds shall be the second Exchange Day following the last trading day of the Futures Contract. Any physical delivery shall be effected delivery versus payment directly between Clearing Members and Eurex Clearing AG. Each Clearing Member shall be responsible for deliveries to Non-Clearing Members and to its own customers; the performance of deliveries by Non-Clearing Members to their customers shall be the responsibility of such Non-Clearing Members.

### **1.17 Subpart Contract Specifications for Futures Contracts on Exchange-Traded Commodities Securities**

The following subpart contains contract specifications for Futures Contracts on exchange-traded commodities securities ("ETC Futures").

#### **1.17.1 Subject Matter of Contract**

Futures Contracts on the following exchange-traded commodities securities are available at the Eurex Exchanges. Reference market is, in each case, the electronic trading system of London Stock Exchange („LSE“):

- ETFS Physical Gold (Product ID: FPHA)
- ETFS WTI Crude Oil (Product ID: FCRU)

ETC Futures shall, in each case, refer to 100 shares of the underlying exchange-traded commodities securities.

#### **1.17.2 Obligation for Performance**

- (1) The seller of an ETC Future shall be obliged to deliver the relevant underlying exchange-traded commodity security on the delivery day (Number 1.18.6 Paragraph 1) of the respective contract.
- (2) The purchaser shall be obliged to pay the final settlement price (Chapter II Number 2.19.2 of the Clearing Conditions for Eurex Clearing AG).

#### **1.17.3 Term**

For ETC Futures Contracts, terms are available at the Eurex Exchanges until the last trading day (Number 1.18.6 Paragraph 1) of the next three consecutive months and the succeeding quarterly months (March, June, September, December) up to a maximum term of 36 months.

#### **1.17.4 Last Trading Day, Close of Trading**

Last trading day of an ETC Futures Contract shall be the third Friday of a respective quarterly month (Number 1.18.3), provided that such Friday is an Exchange day;

otherwise, it shall be the Exchange day preceding such day. The last trading day is generally also the final settlement day.

Close of Trading on the last trading day shall be at 17:30 CET.

**1.17.5 Price Gradations**

The prices of ETC Futures Contracts shall have price gradations of USD 0.01. The minimum price change (tick) shall be USD 0.01.

**1.17.6 Delivery**

- (1) Delivery day of ETC Futures Contracts shall be the fourth Exchange day following the last trading day of the contract.
- (2) Any physical delivery shall be effected delivery versus payment directly between the Clearing Members and Eurex Clearing AG. Each Clearing Member shall be responsible for deliveries to the Non-Clearing Members served by it and its own customers; the performance of deliveries by Non-Clearing Members to their customers is the responsibility of the Non-Clearing Members.

**2. Part:  
Contract Specifications for Options Contracts**

**2.1 Subpart:  
General Conditions**

The provisions set forth in "General Conditions" shall be applicable to all Options Contracts if no other specific provisions or provisions diverging from the "General Conditions" pursuant to subsection 2.2 to 2.6.

**2.1.1 Option Premiums**

The purchaser of an options contract is required to pay to the writer thereof the price for the purchase of the option right (the "Option Premium").

**2.1.2 Expiration Day**

The expiration day of an option series shall generally be the Exchange day following the last trading day of the option series. The expiration day of an option series in SMI<sup>®</sup>, SMIM<sup>®</sup>-- and SLI<sup>®</sup>-Option Contracts shall generally be the Exchange day following the final settlement day.

### **2.1.3 Exercise**

- (1) Options may be exercised by the purchaser on any Exchange day during the relevant term until the end of the Post-Trading Full Period (American style option). The last day on which an option may be exercised shall generally be the last trading day.
- (2) The Eurex Exchanges shall inform the Exchange Participants on each of the last ten Exchange days before the last trading day of an option series of options contracts then becoming due.
- (3) Each Exchange Participant shall be responsible for exercising its options contracts. Subject to subsection 2.1.3 paragraph (4), the Eurex Exchanges shall not automatically exercise any options contracts.
- (4) With respect to the principal accounts of Exchange Participants (M- and P-accounts), the Boards of Management of the Eurex Exchanges may order an automatic exercise in accordance with the criteria set by the Boards of Management of the Eurex Exchanges.
- (5) In the event of an EDP failure, the Eurex Exchanges must receive a written exercise request from the Exchange Participant concerned (e.g. by letter or fax) no later than the end of the Post-Trading Full Period on or before the last trading day of an options contract. Any such written request transmitted to one of the Eurex Exchanges shall be deemed submitted to all Eurex Exchanges. The exercise request shall be entered by the Eurex Exchanges to the extent possible using reasonable efforts.
- (6) The exercise of an option entered during the course of the exercise day may be altered until the end of the Post-Trading Full Period on the date of entry.

### **2.1.4 Cancellation of Option Series**

An option series may not be cancelled as long as there are any open positions in such option series in the in the EDP system of the Eurex Exchanges.

### **2.1.5 Assignment**

- (1) All exercises shall be assigned to the writers of the exercised option series after the end of the Post-Trading Full Period. Assignments shall be binding. Exercises may be assigned to writers throughout the term of the option contract, including on the expiration (subsection 2.1.2).
- (2) The Exchange Participants and Clearing Members affected by any such assignment shall be notified thereof during the morning of the following Exchange day by Eurex Clearing AG.

- (3) Assignments shall be made through Eurex Clearing AG by a selection process conducted in accordance with detailed rules. The assignment method shall be communicated to the Exchange Participants. Any change of such method shall become effective only after notice thereof.
- (4) All assignments made for the Agent Position Account of an Exchange Participant shall be assigned by such Exchange Participant to the positions of its customers, on the basis of a procedure that ensures the neutrality of the assignment process.
- (5) All assignments made for the Principal Position Accounts or M-position Accounts of an Exchange Participant must be performed by that Exchange Participant and may not be transferred onward to its customers.

## **2.2 Subpart: Contract Specifications for Option Contracts on Money Market Futures Contracts**

The following subpart contains contract specifications for Option Contracts on Money Market Future Contracts.

### **2.2.1 Subject Matter of Contract**

Options Contracts on Three-Month EURIBOR Futures involving the following subject matters of contract are available:

- (1) A Three-Month EURIBOR Options Contract relates to a Three-Month EURIBOR Futures contract pursuant to subsection 1.1.3 paragraph (1) of the available Three-Month EURIBOR Futures months with specified terms.
- (2) A One-Year EURIBOR Mid-Curve Options Contract relates to a Three-Month EURIBOR Futures Contract (FEU3) according to Number 1.1.3 Paragraph 1 with a yearly expiration cycle and an expiration twelve months after the end of the term of the Options Contract. Therefore, upon exercise of One-Year EURIBOR-Mid-Curve Options, a EURIBOR Future with an expiration twelve months after the end of the term of the One-Year EURIBOR Mid-Curve Options Contract shall be delivered:

End of Term of Option	Expiration of the Futures Contract to be delivered	Technical ID
June 201X	June 201X+1	FEUM
September 201X	September 201X+1	FEEU
December 201X	December 201X+1	FEUZ
March 201X	March 201X+1	FEUH

The technical Futures' IDs have been allocated to enable, in the case of delivery, direct delivery to the respective Three-Month EURIBOR Futures Contract (FEU3). There is no trading and no position generation in the technical Underlying Futures.

### **2.2.2 Call Option (Call)**

- (1) The purchaser of a call option (Call) on a Three-Month EURIBOR Futures contract has the right to demand the opening of a long position in the Three-Month EURIBOR Futures contract with the stipulated exercise price.
- (2) The writer of a call on a Three-Month EURIBOR Futures contract is required, on the Exchange day after exercise, to establish a short position in the Three-Month EURIBOR Futures contract with the stipulated exercise price.

### **2.2.3 Put Option (Put)**

- (1) The purchaser of a put option (Put) on a Three-Month EURIBOR Futures contract has the right to demand the opening of a short position in the Three-Month EURIBOR Futures contract with the stipulated exercise price.
- (2) The writer of a put on a Three-Month EURIBOR Futures contract is required, on the Exchange day after exercise, to establish a long position in the Three-Month EURIBOR Futures contract with the stipulated exercise price.

### **2.2.4 Option Premiums**

The premium payment is not made through a one-time payment after the purchase of the option; instead it is part of the daily settlement process during the duration of the option position based on a mark-to-market valuation of the position on each Exchange day. The valuation is made on the day on which the transaction is entered into on the basis of the difference between the option price and the daily settlement price (Chapter II, number 3.2.3 of the Clearing Conditions of Eurex Clearing AG), and thereafter on the basis of the difference between the daily settlement prices of the current Exchange day and the preceding Exchange day. The daily settlement may also result in an interim debit of the writer.

Upon exercise and assignment of the option, as well as upon its expiration, a final premium payment shall be made in an amount equivalent to the daily settlement price of the options contract on the exercise day or the expiration day, as the case may be.

### **2.2.5 Term**

Three-Month Options Contracts are generally available at the Eurex Exchanges with terms of the six next months as well as six succeeding months of the cycle March, June, September and December. The due months of the underlying future and of the expiration month of the option are identical in the expiration months March, June,

September and December (quarterly month); in the other expiration months, the due month of the underlying future is the cyclic quarterly month following the expiration month of the option.

For One-Year EURIBOR Mid-Curve Options Contracts, terms consisting of the next four quarterly expiration months of the cycle March, June, September and December are available.

#### **2.2.6 Last Trading Day, Close of Trading**

The last trading day of an option series shall be the last day on which such option series is available to Exchange Participants for trading and clearing through the EDP system of the Eurex Exchanges. This shall be the second Exchange day prior to the third Wednesday of the relevant performance month (quarter-end month pursuant to paragraph subsection 1.1.3 paragraph (1) - provided that on this day the European Banking Federation (FBE) and Financial Market Association (ACI) have determined the reference interest rate EURIBOR for three-month cash deposits, otherwise the preceding Exchange day.

The close of trading for the expiring contract is 11:00 a.m. CET.

#### **2.2.7 Exercise Prices**

For the option series, exercise prices with price gradations of 0.125 percentage points are available. A percentage point has a value of EUR 2,500 and represents 200 ticks in the EDP system of the Eurex Exchanges.

#### **2.2.8 Number of Exercise Prices upon Admission of Contracts**

Upon the admission of a contract, at least twenty-five exercise prices shall be made available for trading for each expiration day for each call and put, such that twelve exercise prices are "in the money", one is "at the money" and twelve are "out of the money".

#### **2.2.9 Introduction of new Option Series**

Option series with new exercise prices shall be introduced for an existing expiration month no later than at the beginning of the Pre-Trading Period of a given Exchange day in the event that the minimum number of exercise prices specified in number 2.2.8 which are in-the-money, at-the-money or out-of-the-money on the basis of the daily settlement price of the underlying three-months EURIBOR Futures contract (Chapter II, number 1.2.2 of the Clearing Conditions of Eurex Clearing AG) is not available any more.

A new option series shall generally not be introduced if it would expire in fewer than ten Exchange days, unless market conditions make such introduction necessary.



### **2.2.10 Price Gradations**

The price of an options contract will be quoted in points with 3 decimal places. The smallest price change shall be 0.005 percentage points; this represents a value of EUR 12.50.

### **2.2.11 Performance, Opening of Positions**

- (1) Exercised and assigned options contracts shall be performed through the opening of a long position (for the purchaser of a call) or a short position (for the purchaser of a put), or of a short position (for the writer of a call) or a long position (for the writer of a put), as the case may be, subsequent to the Post Trading Period of the exercise day; the opening of the applicable position shall occur automatically.
- (2) Pursuant to the provisions of paragraph (1), Eurex Clearing AG shall open a position in the relevant futures contract for the Exchange Participant concerned; if the Exchange Participant is not a Clearing Member, subsection 2.2 paragraph (2) of the Conditions for Trading at Eurex Deutschland and Eurex Zürich shall apply mutatis mutandis. The Exchange Participant shall have the corresponding obligation to its customers.
- (3) The applicable provisions of subsection 1.1. shall govern the futures position opened.

## **2.3 Subpart: Contract Specifications for Options Contracts on Fixed Income Futures Contracts**

The following subpart contains contract specifications for Options Contracts on Fixed Income Futures Contracts.

### **2.3.1 Subject Matter of Contract**

Options Contracts on Euro-Fixed Income Futures shall refer to a Euro-Schatz Futures Contract, Euro Bobl Futures Contract, Euro Bund Futures Contract or a Euro-OAT Futures pursuant to subsection 1.2.3 of the relevant existing Euro Fixed Income Futures delivery months with specific terms („Euro Fixed Income Option“).

### **2.3.2 Call Option (Call)**

- (1) The purchaser of a call option ("Call") on a Euro Fixed Income Futures Contract has the right to demand the opening of a long position in the Euro Fixed Income Futures Contract with the stipulated exercise price.

- (2) The writer of a call on a Euro Fixed Income Futures Contract is required, on the Exchange day after exercise, to establish a short position in the Euro Fixed Income Futures Contract with the stipulated exercise price.

### **2.3.3 Put Option (Put)**

- (1) The purchaser of a put option ("Put") on a Euro Fixed Income Futures Contract has the right to demand the opening of a short position in the Euro Fixed Income Futures Contract with the stipulated exercise price.
- (2) The writer of a put on a Euro Fixed Income Futures Contract is required, on the Exchange day after exercise, to establish a long position in the Euro Fixed Income Futures Contract with the stipulated exercise price.

### **2.3.4 Option Premiums**

The premium payment is not made through a one-time payment after the purchase of the option; instead it is part of the daily settlement process during the duration of the option position based on a mark-to-market valuation of the position on each Exchange day. The valuation is made on the day on which the transaction is entered into on the basis of the difference between the option price and the daily settlement price (Chapter II, number 3.3.3 of the Clearing Conditions of Eurex Clearing AG), and thereafter on the basis of the difference between the daily settlement prices of the current Exchange day and the preceding Exchange day. The daily settlement may also result in an interim debit of the writer.

Upon exercise and assignment of the option, as well as upon its expiration, a final premium payment shall be made in an amount equivalent to the daily settlement price of the options contract on the exercise day or the expiration day, as the case may be.

### **2.3.5 Term**

Options are available at the Eurex Exchanges with terms consisting of the next three months and the following month of the cycle March, June, September and December. The due months of the underlying future and the expiration months of the option are identical in the expiration months March, June, September and December (quarter-end month). In the remaining expiration months, the due month of the underlying future shall be the cyclic quarter-end month following the expiration month of the option.

### **2.3.6 Last Trading Day, Close of Trading**

The last trading day of an option series shall be the last day on which such option series is available to Exchange Participants for trading and clearing through the EDP system of the Eurex Exchanges. This shall be the last Friday prior to the first calendar day of the expiration month, if this is followed by at least two Exchange days prior to the first calendar day of the expiration month. If such Friday is not an Exchange day, or a Friday which is an Exchange day but which is only followed by one exchange day

prior to the first calendar day of the expiration month, then the Exchange day preceding the Friday shall be the last trading day. If the day determined by sentence 2 lies between Christmas and New Year's Eve, then the Friday preceding that day is the last trading day. If such Friday is not an Exchange day, then the Exchange day preceding the Friday shall be the last trading day.

An Exchange day within the meaning of this subsection is a day, which is both an Exchange day at the Eurex Exchanges and a Federal workday in the United States.

The close of trading on the last trading day shall be 17:15 CET.

### **2.3.7 Exercising Prices**

Option series can have exercise prices with the following price gradations

- 0.10 percentage points for Options Contracts on Euro Schatz Futures
- 0.25 percentage points for Options Contracts on Euro Bobl Futures
- 0.50 percentage points for Options Contracts on Euro Bund Futures and on Euro-OAT Futures

One percentage point has a value of EUR 1,000 and represents 100 ticks in the EDP system of the Eurex Exchanges. In the case of an Option on the Euro Schatz and Euro Bobl Future, this corresponds to 200 ticks in the EDP system of the Eurex Exchanges.

### **2.3.8 Number of Exercise Prices upon Admission of Contracts**

Upon the admission of a contract, at least nine exercise prices shall be made available for trading for each expiration day for each call and put, such that four exercise prices are "in the money", one is "at the money" and four are "out of the money".

### **2.3.9 Introduction of new Option Series**

Option series with new exercise prices shall be introduced for an existing expiration month no later than at the beginning of the Pre-Trading Period of a given Exchange day in the event that the minimum number of exercise prices specified in number 2.3.8 which are in-the-money, at-the-money or out-of-the-money on the basis of the daily settlement price of the underlying Euro-Fixed Income Futures contract (Chapter II number .3.2 of the Clearing Conditions of Eurex Clearing AG) is not available any more.

A new option series shall generally not be introduced if it would expire in fewer than ten Exchange days, unless market conditions make such introduction necessary.

### **2.3.10 Price Gradations**

The price of an options contract on a Euro Schatz- and Euro Bobl Futures contract will be quoted in points with three decimal places. The smallest price change shall be 0.005 percentage points; this represents a value of EUR 5.

The price of an options contract on a Euro Bund Futures and on a Euro-OAT Futures Contract will be quoted in points with two decimal places. The smallest price change shall be 0.01 percentage points; this represents a value of EUR 10.

### **2.3.11 Performance, Opening of Positions**

- (1) Exercised and assigned options contracts shall be performed through the opening of a long position (for the purchaser of a call) or a short position (for the purchaser of a put), or of a short position (for the writer of a call) or a long position (for the writer of a put), as the case may be, subsequent to the Post Trading Period of the exercise day; the opening of the applicable position shall occur automatically.
- (2) Pursuant to the provisions of paragraph (1), Eurex Clearing AG shall open a position in the relevant futures contract for the Exchange Participant concerned; if the Exchange Participant is not a Clearing Member, subsection 2.2 paragraph (2) of the Conditions for Trading at Eurex Deutschland and Eurex Zürich shall apply mutatis mutandis. The Exchange Participant shall have the corresponding obligation to its customers.
- (3) The applicable provisions of subsection 1.2 shall govern the futures position opened.

## **2.4 Subpart: Contract Specifications for Index Options**

The following subpart contains contract specifications for Options Contracts on stock indices ("Index Options").

### **2.4.1 Subject Matter of Contract**

- (1) A stock index option contract shall refer to a specific stock index. The publications by the institutions listed in Number 1.3.1 shall determine the composition, weighting and calculation of the indices listed below.
- (2) Options Contracts on the following stock indices are available for trading at the Eurex Exchanges:
  - DAX<sup>®</sup>
  - DivDAX<sup>®</sup>
  - Dow Jones Global Titans 50<sup>SM</sup> Index (EUR)
  - EURO STOXX 50<sup>®</sup> ex Financials Index
  - EURO STOXX<sup>®</sup> 50 Index
  - EURO STOXX<sup>®</sup> Index
  - EURO STOXX<sup>®</sup> Large Index

- EURO STOXX<sup>®</sup> Mid Index
- EURO STOXX<sup>®</sup> Select Dividend 30 Index
- EURO STOXX<sup>®</sup> Small Index
- MDAX<sup>®</sup>
- MSCI AC Asia Pacific ex Japan Index
- MSCI Emerging Markets
- MSCI Emerging Markets Asia
- MSCI Emerging Markets EMEA
- MSCI Emerging Markets Latin America
- MSCI Europe Growth Index
- MSCI Europe Index
- MSCI Europe Value Index
- MSCI Russia Index (Price)
- MSCI World Index
- OMXH25
- RDX<sup>®</sup> USD Index
- Sensex Index
- SLI Swiss Leader Index<sup>®</sup>
- SMI MID Price Index (SMIM<sup>®</sup>)
- SMI<sup>®</sup>
- STOXX<sup>®</sup> Europe Index
- STOXX<sup>®</sup> Europe 50 Index
- STOXX<sup>®</sup> Europe 600 Index
- STOXX<sup>®</sup> Europe Large 200 Index
- STOXX<sup>®</sup> Europe Mid 200 Index
- STOXX<sup>®</sup> Europe Small 200 Index
- TecDAX<sup>®</sup>

(3) Options Contracts on the following Euro STOXX<sup>®</sup> Sector Indices are available for trading at the Eurex Exchanges:

- EURO STOXX<sup>®</sup> Automobiles & Parts Index
- EURO STOXX<sup>®</sup> Banks Index
- EURO STOXX<sup>®</sup> Basic Resources Index
- EURO STOXX<sup>®</sup> Chemical Index
- EURO STOXX<sup>®</sup> Construction & Materials Index
- EURO STOXX<sup>®</sup> Financial Services Index
- EURO STOXX<sup>®</sup> Food & Beverage Index
- EURO STOXX<sup>®</sup> Health Care Index

- EURO STOXX<sup>®</sup> Industrial Goods & Services Index
  - EURO STOXX<sup>®</sup> Insurance Index
  - EURO STOXX<sup>®</sup> Media Index
  - EURO STOXX<sup>®</sup> Oil & Gas Index
  - EURO STOXX<sup>®</sup> Personal & Household Goods Index
  - EURO STOXX<sup>®</sup> Real Estate Index
  - EURO STOXX<sup>®</sup> Retail Index
  - EURO STOXX<sup>®</sup> Technology Index
  - EURO STOXX<sup>®</sup> Telecommunications Index
  - EURO STOXX<sup>®</sup> Travel & Leisure Index
  - EURO STOXX<sup>®</sup> Utilities Index
- (4) Options Contracts on the following STOXX<sup>®</sup> Europe 600 Sector Indices are available for trading at the Eurex Exchanges:
- STOXX<sup>®</sup> Europe 600 Automobiles & Parts Index
  - STOXX<sup>®</sup> Europe 600 Banks Index
  - STOXX<sup>®</sup> Europe 600 Basic Resource Index
  - STOXX<sup>®</sup> Europe 600 Chemicals Index
  - STOXX<sup>®</sup> Europe 600 Construction & Materials Index
  - STOXX<sup>®</sup> Europe 600 Financial Services Index
  - STOXX<sup>®</sup> Europe 600 Food & Beverage Index
  - STOXX<sup>®</sup> Europe 600 Health Care Index
  - STOXX<sup>®</sup> Europe 600 Industrial Goods & Services Index
  - STOXX<sup>®</sup> Europe 600 Insurance Index
  - STOXX<sup>®</sup> Europe 600 Media Index
  - STOXX<sup>®</sup> Europe 600 Oil & Gas Index
  - STOXX<sup>®</sup> Europe 600 Personal & Household Goods Index
  - STOXX<sup>®</sup> Europe 600 Real Estate Index
  - STOXX<sup>®</sup> Europe 600 Retail Index
  - STOXX<sup>®</sup> Europe 600 Technology Index
  - STOXX<sup>®</sup> Europe 600 Telecommunications Index
  - STOXX<sup>®</sup> Europe 600 Travel & Leisure Index
  - STOXX<sup>®</sup> Europe 600 Utilities Index
- (5) The value of an Option contract shall be:
- EUR 5 per index point for Options Contracts on DAX<sup>®</sup> and MDAX<sup>®</sup>
  - EUR 10 per index point for Options Contracts on TecDAX<sup>®</sup>, OMXH25, EURO STOXX<sup>®</sup> 50 Index, EURO STOXX Select Dividend<sup>®</sup> Index, EURO STOXX 50<sup>®</sup> ex Financials Index and STOXX<sup>®</sup> Europe 50 Index

- EUR 50 per index point for Options contracts on EURO STOXX<sup>®</sup> Sector Indices, STOXX<sup>®</sup> Europe 600 Sector Indices, STOXX<sup>®</sup> Europe 600 (Product ID: OXXP) Index, STOXX<sup>®</sup> Europe Large 200 (Product ID: OLCP) Index, STOXX<sup>®</sup> Europe Mid 200 (Product ID: OMCP) Index, STOXX<sup>®</sup> Europe Small 200 (Product ID: OSCP) Index, EURO STOXX<sup>®</sup> Index, EURO STOXX<sup>®</sup> Large Index, EURO STOXX<sup>®</sup> Mid Index, EURO STOXX<sup>®</sup> Small Index
  - EUR 100 per index point for Options contracts on Dow Jones Global Titans 50<sup>SM</sup> Index (EUR), MSCI Europe, MSCI Europe Growth, MSCI Europe Value
  - EUR 200 per index point for Options contracts for the DivDAX<sup>®</sup>
  - CHF 10 per index point for Options contracts on SMI<sup>®</sup>, SLI<sup>®</sup> and SMIM<sup>®</sup>
  - USD 1 per index point for Options contracts on the Sensex Index
  - USD 10 per index point for Options contracts on MSCI Russia (OMRU), MSCI World and RDX<sup>®</sup> USD Index
  - USD 100 per index point for Options contracts on the MSCI AC Asia Pacific ex Japan, MSCI Emerging Markets, MSCI Emerging Markets Asia, MSCI Emerging Markets EMEA and MSCI Emerging Markets Latin America
- (6) If any changes are made in the calculation of an index or its composition or weighting such that the concept of the index appears to be no longer comparable with the concept that applied when the option contract was admitted to trading, the Boards of Management of the Eurex Exchanges may order the termination of trading in such contract as of the last trading day prior to the change in the respective index. Open positions shall be settled in cash upon the termination of trading. The respective final settlement price shall be used (Chapter II subsection 3.4.3 of the Clearing Conditions of the Eurex Clearing AG).

#### **2.4.2 Call Option (Call)**

- (1) The purchaser of a call option ("Call") has the right to demand a payment equivalent to the difference between the exercise price of the option and any higher final settlement price (Chapter II, Number 3.4.3 of the Clearing Conditions of Eurex Clearing AG) of the option series (Cash Settlement).
- (2) The writer of a call shall be required to pay in cash, on the Exchange day after the exercise of the option, the difference between the exercise price of the option and any higher final settlement price of the option series; this shall also apply if the exercise is first assigned to the writer on the Exchange day following the day of exercise.
- (3) The final settlement price shall be determined by the Executive Board of Eurex Clearing AG on the exercise day of a contract.

### **2.4.3 Put Option (Put)**

- (1) The purchaser of a put option ("Put") has the right to demand payment of an amount equivalent to the difference between the exercise price of the option and any lower final settlement price (Chapter II, Number 3.4.3 of the Clearing Conditions of Eurex Clearing AG) of the option series (Cash Settlement).
- (2) The writer of a put is required to pay in cash, on the Exchange day after the exercise of the option, the difference between the exercise price of the option and any lower final settlement price of the option series; this shall also apply if the exercise is first assigned to the writer on the Exchange day following the day of exercise.
- (3) The final settlement price shall be determined by the Executive Board of Eurex Clearing AG on the exercise day of a contract.

### **2.4.4 Term**

Index Options are generally available at the Eurex Exchanges for the following terms:

- 5 weeks: up to and including the next, the second, the third and the fourth succeeding expiration days.
- 12 months: up to and including the next, the second and the third succeeding expiration days and up to and including the next three succeeding quarterly expiration days (March, June, September, December)
- 24 months: up to and including the next, the second and the third succeeding expiration days and up to and including the next three succeeding quarterly expiration days (March, June, September, December) and up to the next two succeeding half-year expiration days (June and December) thereafter
- 36 months: up to and including the next, the second next and the third succeeding expiration days and up to and including the next 11 succeeding quarterly expiration days (March, June, September, December)
- 60 months: up to and including the next, the second and the third succeeding expiration days and up to and including the next three succeeding quarterly expiration days (March, June, September, December) as well as up to the next four half-year expiration days (June, December) thereafter and up to the next two succeeding yearly expiration days (December).
- 9 years and 11 months: up to and including the next, the second and the third succeeding expiration days and up to and including the next three succeeding quarterly expiration days (March, June, September, December) as well as up to the next four half-year expiration days (June, December) thereafter and up to the next seven succeeding yearly expiration days (December).



Index Options are currently available at the Eurex Exchanges for the following terms, such terms being determined by the Board of Management of the Eurex Exchanges:

Product	Term Groups	
DAX <sup>®</sup> Options contracts	5 weeks	60 months
DivDAX <sup>®</sup> Options contracts		24 months
DJ Global Titans 50 <sup>SM</sup> Index (EUR) Options contracts		24 months
EURO STOXX 50 <sup>®</sup> ex Financials Index Options contracts		24 months
EURO STOXX 50 <sup>®</sup> Index Options contracts	5 weeks	9 years 11 months
EURO STOXX <sup>®</sup> Index		24 months
EURO STOXX <sup>®</sup> Large Index		24 months
EURO STOXX <sup>®</sup> Mid Index		24 months
EURO STOXX <sup>®</sup> Sector Index Options contracts		24 months
EURO STOXX <sup>®</sup> Sector Index Options contracts (Product IDs: OESA, OESB, OESI, OESE, OEST, OESU)		60 months
EURO STOXX <sup>®</sup> Select Dividend 30 Index Options contracts		24 months
EURO STOXX <sup>®</sup> Small Index		24 months
MDAX <sup>®</sup> Options contracts		24 months
MSCI Index Options contracts (Product ID: OMEU, OMEM, OMWO)		60 months
Other MSCI Index Options contracts		24 months
OMXH25 Options contracts		12 months
RDX <sup>®</sup> USD Index Options contracts		9 years 11 months
Sensex Index Option contracts		24 months
SLI <sup>®</sup> Swiss Leader Index <sup>®</sup> Options contracts		60 months
SMI <sup>®</sup> Options contracts		60 months
SMIM <sup>®</sup> Options contracts		24 months
STOXX <sup>®</sup> Europe 50 Index Options contracts		60 months
STOXX <sup>®</sup> Europe 600 Index (Product ID: OXXP)		60 months
STOXX <sup>®</sup> Europe 600 Sector Index Options contracts		24 months
STOXX <sup>®</sup> Europe 600 Sector Index Options contracts (Product IDs: OSTA, OSTB, OSTC, OSTG, OSTI, OSTE, OSTT, OSTU)		60 months
STOXX <sup>®</sup> Europe Large 200 Index (Product ID: OLCP)		60 months
STOXX <sup>®</sup> Europe Mid 200 Index (Product ID: OMCP)		60 months
STOXX <sup>®</sup> Small 200 Index (Product ID: OSCP)		60 months
TecDAX <sup>®</sup> Options contracts		24 months

#### 2.4.5 Last Trading Day, Final Settlement Day, Close of Trading

- (1) The last trading day of the Index Options contracts shall generally be the third Friday of the relevant month provided that such day is a trading day at Eurex and

(with regard to national indices) on the relevant home-Exchange; otherwise, it shall be the trading day immediately preceding such day.

The last trading day of the SMI<sup>®</sup>-, SLI<sup>®</sup>- and SMIM<sup>®</sup> Options contracts shall be the trading day immediately preceding the final settlement day.

The last trading day of Options contracts on the Sensex Index and of Options contracts in the term group "5 weeks" shall be the day determined in Paragraph 2.

- (2) The final settlement day of the Index Options Contracts shall be the last trading day to the extent no other provisions are determined hereinafter.

The final settlement day of Index Options Contracts on the MSCI Indices shall be the Exchange day immediately succeeding the last trading day.

The final settlement day and the last trading day of Index Options Contracts on the Sensex Index shall respectively be the last Thursday of the relevant month provided that such day is a trading day at Eurex and an Exchange day at the Exchange in India (BSE); otherwise, it shall be the day immediately preceding such day provided it is both a trading day at Eurex and an Exchange day at the Exchange in India (BSE).

The final settlement day of Index Options of the term group "5 weeks" shall be – with the exception of the third Friday of the relevant calendar month – the Friday of the relevant expiration week provided that such day is a trading day; otherwise, it shall be the trading day immediately preceding such Friday within the same calendar month. If the immediately preceding trading day is not within the same calendar month as the Friday of the expiration week, the final settlement day shall be the trading day immediately succeeding the Friday of the expiration week.

- (3) Close of Trading on the last trading day for
- DAX<sup>®</sup>, MDAX<sup>®</sup>, TecDAX<sup>®</sup> and DivDAX<sup>®</sup> Options Contracts shall be the start of the call phase of the intra-day auction in the electronic trading system of the Frankfurt Stock Exchange as determined by the Boards of Management of the Eurex Exchanges.
  - OMXH25 Options contracts shall be the close of trading of the continuous electronic trading system at Helsinki Stock Exchange
  - SMI<sup>®</sup>-, SLI<sup>®</sup>- and SMIM<sup>®</sup> Option contracts shall be 5:20 p.m. CET
  - EURO STOXX 50<sup>®</sup> Index,  
EURO STOXX 50<sup>®</sup> ex Financials Index,  
EURO STOXX<sup>®</sup> Europe Sector Index,  
EURO STOXX<sup>®</sup> Index,  
EURO STOXX<sup>®</sup> Large Index,  
EURO STOXX<sup>®</sup> Mid Index,  
EURO STOXX<sup>®</sup> Small Index

EURO STOXX<sup>®</sup> Sector Index  
EURO STOXX<sup>®</sup> Select Dividend 30 Index,  
STOXX<sup>®</sup> Europe 50 Index,  
STOXX<sup>®</sup> Europe 600 Index (Product ID: OXXP),  
STOXX<sup>®</sup> Europe Large 200 Index (Product ID: OLCP),  
STOXX<sup>®</sup> Europe Mid 200 Index (Product ID: OMCP),  
STOXX<sup>®</sup> Europe Small 200 Index (Product ID: OSCP),  
STOXX<sup>®</sup> Europe 600 Sector Index

Options contracts shall be 12:00 CET

- Dow Jones Global Titans 50<sup>SM</sup> Index (EUR)-Options contracts shall be 5:00 p.m. CET
- Index Options Contracts on the MSCI Indices shall be the usual system closing of the Eurex Exchanges
- Sensex Index Options Contracts shall be the close of trading of continuous trading on the Bombay Stock Exchange (BSE). During daylight savings time in Germany (CEST), such point in time shall be 12:00 p.m. CET, during winter time, it shall be 11:00 a.m. CET.
- RDX<sup>®</sup> USD Index Options Contracts shall be the close of trading of continuous electronic trading on the London Stock Exchange (LSE International Orderbook) at 4:30 p.m. CET.

#### **2.4.6 Exercise Prices**

- (1) Option series of options contracts on the STOXX<sup>®</sup> Europe 50 Index, EURO STOXX<sup>®</sup> Select Dividend 30 Index, the MDAX<sup>®</sup> Index and the MSCI World Index may have exercise prices with price gradation of 50 points for terms up to 12 months or 100 points for terms of more than 12 months.
- (2) Option series of options contracts on DAX<sup>®</sup> and SMI<sup>®</sup> may have exercise prices with price gradation of 50 points for terms up to 12 months or 100 points for terms of 13 to 24 months, or 200 points for terms of more than 24 months.
- (3) Option series of options contracts on the SLI<sup>®</sup>, the EURO STOXX<sup>®</sup> Sector Indices, the STOXX<sup>®</sup> Europe 600 Sector Indices, the MSCI AC Asia Pacific ex Japan, MSCI Emerging Markets, MSCI Emerging Markets Asia, MSCI Emerging Markets EMEA and MSCI Emerging Markets Latin America may have exercise prices with price gradation of five points for terms up to three months, of ten points for terms of four to 12 months, of 20 points for terms of 13 to 24 months or 50 points for terms more than 24 months.
- (4) Options series of options contracts on the EURO STOXX<sup>®</sup> Banks Sector Indices and on the STOXX<sup>®</sup> Europe 600 Banks Sector Indices may have exercise prices with price gradations of 2.5 points for terms up to 3 months, of 5 points for terms

of 4 to 12 months, of 10 points for terms of 13 to 24 months or of 20 points for terms of more than 24 months.

- (5) Options series of options contracts on the EURO STOXX<sup>®</sup> 50 Index may have exercise prices with price gradations of 25 points for terms up to 6 months (including the term group 5 weeks), of 50 points for terms up to 36 months or of 100 points for terms of more than 36 months.
- (6) Option series of options contracts on DivDAX<sup>®</sup>, MSCI Europe, MSCI Europe Growth and MSCI Europe Value may have exercise prices with price gradation of five points for terms up to twelve months or ten points for terms of more than 12 months.
- (7) Option series of options contracts on TecDax<sup>®</sup>, Dow Jones Global Titans 50<sup>SM</sup> Index (EUR), MSCI Russia and the SMIM<sup>®</sup>, STOXX<sup>®</sup> Europe 600 Index (Product ID: OXXP), STOXX<sup>®</sup> Europe Large 200 Index (Product ID: OLCP), STOXX<sup>®</sup> Europe Mid 200 Index (Product ID: OMCP), STOXX<sup>®</sup> Europe Small 200 Index (Product ID: OSCP), EURO STOXX<sup>®</sup> Index, EURO STOXX<sup>®</sup> Large Index, EURO STOXX<sup>®</sup> Mid Index, EURO STOXX<sup>®</sup> Small Index may have exercise prices with price gradations of five points for terms up to three months, of 10 points for terms from four to 12 months or of 20 points for terms of more than 12 months.
- (8) Option series of options contracts on OMXH25 may have exercise prices with price gradations of 25 points.
- (9) Options series of Options contracts on the Sensex may have exercise prices with price gradations of 200 points for terms of up to 12 months or of 400 points for terms of more than 12 months.
- (10) Options series of Options contracts on the RDX<sup>®</sup> USD Index and the EURO STOXX 50<sup>®</sup> ex Financials Index may have exercise prices with price gradations of 25 points for terms of up to 6 months, of 50 points for terms of up to 24 months, or of 100 points for terms of more than 12 months.

#### **2.4.7 Number of Exercise Prices upon Admission of Contracts**

Upon the admission of options contracts, at least seven exercise prices with terms of up to 24 months shall be made available for trading for each expiration day for each call and put, such that three exercise prices are "in the money", one is "at the money" and three are "out of the money".

Upon the admission of options contracts, at least five exercise prices with terms of more than 24 months shall be made available for trading for each expiration day for each call and put, such that two exercise prices are "in the money", one is "at the money" and two are "out of the money".

#### **2.4.8 Introduction of New Option Series**

Option series with new exercise prices shall be introduced for an existing expiration month no later than at the beginning of the Pre-Trading Period of a given Exchange day in the event that the minimum number of exercise prices specified in number 2.4.7 in-the-money, at-the-money or out-of-the-money, based on the last determination of the Index underlying the Options contract on the Frankfurt Stock Exchange at the close of trading of such Options contract on the Eurex Exchanges is not available any more. A new option series shall generally not be introduced if it would expire in fewer than five Exchange days, unless market conditions make such introduction necessary.

#### **2.4.9 Price Gradations**

The price of an options contract will be quoted. The smallest price change (Tick) shall be 0.01 points for DivDAX<sup>®</sup>, MSCI Europe, MSCI Europe Growth and MSCI Europe Value Options contracts, 1 point of Sensex Options contracts and 0.1 points for all other Index Option contracts, which represents a value of:

- EUR 0.50 for DAX<sup>®</sup> and MDAX<sup>®</sup>-Options contracts
- EUR 1 for TecDAX<sup>®</sup> and OMXH25 Options contracts as well as EURO STOXX<sup>®</sup> 50 Index, EURO STOXX<sup>®</sup> Select Dividend 30 Index, EURO STOXX 50<sup>®</sup> ex Financials Index, STOXX<sup>®</sup> Europe 50 Index, MSCI Europe, MSCI Europe Growth and MSCI Europe Value Index Options contracts
- EUR 2 for DivDAX<sup>®</sup>-Options contracts
- EUR 5 for EURO STOXX<sup>®</sup> Sector Index, STOXX<sup>®</sup> Europe 600 Sector, STOXX<sup>®</sup> Europe 600 Index (Product ID: OXXP), STOXX<sup>®</sup> Europe Large 200 Index (Product ID: OLCP), STOXX<sup>®</sup> Europe Mid 200 Index (Product ID: OMCP), STOXX<sup>®</sup> Europe Small 200 Index (Product ID: OSCP), EURO STOXX<sup>®</sup> Index, EURO STOXX<sup>®</sup> Large Index, EURO STOXX<sup>®</sup> Mid Index, and EURO STOXX<sup>®</sup> Small Index Options contracts
- EUR 10 for Dow Jones Global Titans 50<sup>SM</sup> (EUR) Index Options contracts
- CHF 1 for SMI<sup>®</sup>-, SLI<sup>®</sup>- and SMIM<sup>®</sup> Options contracts
- USD 1 for Sensex Options contracts, RDX<sup>®</sup> USD Options contracts, MSCI Russia-Options contracts (OMRU) and MSCI World Options contracts
- USD 10 for MSCI AC Asia Pacific ex Japan, MSCI Emerging Markets, MSCI Emerging Markets Asia, MSCI Emerging Markets EMEA and MSCI Emerging Markets Latin America Index Options contracts

#### **2.4.10 Exercise**

Diverging from subsection 2.1.3 paragraph (1), the holder of an index option may only exercise such option up to the end of the Post-Trading Full Period on the final settlement day (subsection 2.4.5 paragraph (2) thereof (European style)).

#### **2.4.11 Assignment**

Diverging from subsection 2.1.5 paragraph (1), all exercises shall be assigned to the writers of the exercised option series after the end of the Post-Trading Full Period on the exercise day. Assignments shall be binding. Exercises of index options may only be assigned to the writers of the exercised option on the final settlement day (subsection 2.4.5 paragraph (2)).

#### **2.4.12 Performance, Cash Settlement**

- (1) The settlement day is the Exchange day after the exercise day.
- (2) The performance of contracts shall be effected through cash settlement between the Clearing Members and Eurex Clearing AG. Each Clearing Member shall be responsible for handling the cash settlements with the Non-Clearing Members served by it and its own customers; the handling of cash settlements by Non-Clearing Members to their customers is the responsibility of such Non-Clearing Members.

### **2.5 Subpart: Contract Specifications for Options Contracts on Shares of Exchange-Traded Funds (EXTF-Options)**

The following subpart contains contract specifications for Options Contracts shares of exchange-traded funds ("EXTF-Options").

#### **2.5.1 Subject Matter of Contract**

Options Contracts on the following shares of Exchange-traded funds are available for trading at the Eurex Exchanges. In each case, for all options contracts is the reference market the Electronic Trading System of the Frankfurter Wertpapierbörse, unless otherwise is noted:

- CS ETF on SMI<sup>®</sup> (SIX Swiss Exchange AG)
- db x-trackers MSCI Emerging Markets TRN ETF
- db x-trackers MSCI Europe TRN ETF
- db x-trackers MSCI World TRN ETF
- iShares DAX<sup>®</sup> (DE) (Frankfurt Stock Exchange FWB)
- iShares EURO STOXX<sup>®</sup> 50 (Frankfurt Stock Exchange FWB)
- Lyxor ETF China Enterprise (HSCEI)
- Lyxor ETF Eastern Europe (CECE EUR)
- Lyxor ETF Hong Kong (HSI)
- Lyxor ETF MSCI Emerging Markets EUR
- Lyxor ETF Russia (DJ Rusindex Titans 10)
- STOXX<sup>®</sup> Europe 600 Optimised Automobiles Source ETF

- STOXX<sup>®</sup> Europe 600 Optimised Banks Source ETF
- STOXX<sup>®</sup> Europe 600 Optimised Basic Resources Source ETF
- STOXX<sup>®</sup> Europe 600 Optimised Construction Source ETF
- STOXX<sup>®</sup> Europe 600 Optimised Industrial Goods & Services Source ETF
- STOXX<sup>®</sup> Europe 600 Optimised Insurance Source ETF
- STOXX<sup>®</sup> Europe 600 Optimised Oil & Gas Source ETF
- STOXX<sup>®</sup> Europe 600 Optimised Telecommunications Source ETF
- STOXX<sup>®</sup> Europe 600 Optimised Utilities Source ETF
- STOXX<sup>®</sup> Europe Mid 200 Source ETF

EXTF-Options shall generally cover 100 shares of an underlying Exchange-traded fund.

### **2.5.2 Call Option (Call)**

- (1) The purchaser of a call option (call) has the right to demand delivery of the shares underlying the contract at the stipulated exercise price.
- (2) The writer of a call, the underlying security of which is traded in the electronic trading system of the Frankfurt Stock Exchange, except for options on iShares ETFs, shall be required to deliver the underlying shares at the stipulated exercise price on the third Exchange day following the day on which the option was exercised. The writer of a call on options of iShares ETFs shall be required to deliver the underlying shares at the stipulated exercise price on the second Exchange day following the day on which the option was exercised. This shall also apply if the exercise is first assigned to the writer on the Exchange day following the day of exercise.
- (3) The writer of a call, the underlying security of which is traded in the electronic trading system of the SIX Swiss Exchange AG, shall be required to deliver the underlying shares at the stipulated exercise price on the third Exchange day following the day on which the option was exercised; this shall also apply if the exercise is first assigned to the writer on the Exchange day following the day of exercise.

### **2.5.3 Put Option (Put)**

- (1) The purchaser of put option (put) has the right to deliver the shares underlying the contract at the stipulated exercise price.
- (2) The writer of a put, the underlying security of which is traded in the electronic trading system of the Frankfurt Stock Exchange, except for options on iShares ETFs, shall be required to pay the stipulated exercise price on the third Exchange day following exercise of the contract vis-à-vis Eurex Clearing AG against delivery of the shares underlying the contract. The writer of a put on options on

iShares ETFs shall be required to pay the stipulated exercise price on the second Exchange day following exercise of the contract vis-à-vis Eurex Clearing AG against delivery of the shares underlying the contract. This shall also apply if the exercise is first assigned to the writer on the Exchange day following the day of exercise.

- (3) The writer of a put, the underlying security of which is traded in the electronic trading system of the SIX Swiss Exchange AG, shall be required to pay the stipulated exercise price on the third Exchange day following exercise of the contract vis-à-vis Eurex Clearing AG against delivery of the shares underlying the contract; this shall also apply if the exercise is first assigned to the writer on the Exchange day following the day of exercise.

#### **2.5.4 Term**

Options contracts are generally available at the Eurex Exchanges with terms up to the next, the second and the third succeeding expiration days as well as up to and including the next three succeeding quarterly expiration days (March, June, September, December) thereafter and up to the next two succeeding half-year expiration days (June, December).

#### **2.5.5 Last Trading Day, Close of Trading**

The last trading day of an option series of an options contract shall generally be the day on which such option series is available to Exchange Participants for trading and clearing through the EDP system of the Eurex Exchanges. The last trading day of an EXTF-Option shall generally be the third Friday of the relevant month; provided, however, that if such Friday is not an Exchange day, the last trading day shall be the Exchange day prior to such Friday.

If an exercise in an option series is not possible pursuant to the provisions of subsection 2.5.11 (1), the Exchange day prior to such day shall be the last trading day.

The close of trading on the last trading day shall be the regular close of trading in the relevant EXTF-Options in the EDP system of the Eurex Exchanges.

#### **2.5.6 Expiration Day**

The expiration day of an option series shall generally be the Exchange day following the last trading day; provided, however, that if, due to the dividend payout day or a tax deduction, the last trading day has been changed in accordance with the above rules, (subsection 2.5.5 sentence (3)), the expiration day shall be the second Exchange day following the last trading day.

#### **2.5.7 Exercise Prices**

Option series may have the following exercise prices:



Exercise Prices in EUR/CHF	Exercise Price Intervals for Terms		
	up to three months	four to 12 months	more than 12 months
Up to 2	0.05	0.10	0.20
Between 2 and 4	0.10	0.20	0.40
Between 4 and 8	0.20	0.40	0.80
Between 8 and 20	0.50	1.00	2.00
Between 20 and 52	1.00	2.00	4.00
Between 52 and 100	2.00	4.00	8.00
Between 100 and 200	5.00	10.00	20.00
Between 200 and 400	10.00	20.00	40.00
More than 400	20.00	40.00	80.00

### **2.5.8 Number of Exercise Prices upon Admission of Contracts**

Upon the admission of Options contracts, at least seven exercise prices shall be made available for each term for each call and put, such that at least three exercise prices are "in the money", one is "at the money" and three are "out of the money".

### **2.5.9 Introduction of New Option Series**

Option series with new exercise prices shall be introduced for an existing expiration month with respect to underlying securities which no later than at the beginning of the Pre-Trading Period of a given Exchange day in the event that the minimum number of exercise prices specified in number 2.5.8 in-the-money, at-the-money or out-of-the-money, based on the reference price (Chapter II number 2.5.4 of the Clearing Conditions of Eurex Clearing AG) is not available any more. A new option series shall generally not be introduced if it would expire in fewer than 5 Exchange days, unless market conditions make such introduction necessary. The Board of Management of the Eurex Exchanges may determine in more detail on such introduction.

### **2.5.10 Price Gradations**

The price of an EXTf-Option will be quoted with two decimal place. The smallest price change (Tick) shall be:

- EUR 0.01 for EXTf-Options, the underlying security of which is traded in the electronic trading system of the Frankfurt Stock Exchange
- CHF 0.01 for EXTf-Options, the underlying security of which is traded in the electronic trading system of the SIX Swiss Exchange AG

### **2.5.11 Exercise**

- (1) EXTF options on iShares, CS, Lyxor or Source ETFs may be exercised by the purchaser on any Exchange day until the end of the Post Trading Full Period (American-style).

For EXTF-Options the underlying security of which is traded in the electronic trading system of the Frankfurt Stock Exchange this shall be applicable with the exception of the day preceding the day of the dividend payout. If the day of the dividend payout is not an Exchange day, the options in question may not be exercised on the Exchange day preceding such day..

The last exercise day shall generally be the last trading day (subsection 2.5.5).

- (2) EXTF options on db x-trackers ETFs may be exercised by the purchaser only on the final settlement day (European style).

The final settlement day is the Exchange day following the last trading day (Number 2.5.5).

### **2.5.12 Fulfilment, Delivery**

Any physical delivery shall be effected delivery versus payment directly between the Clearing Members and Eurex Clearing AG. Each Clearing Member shall be responsible for deliveries to the Non-Clearing Members served by it and its own customers; the performance of deliveries by Non-Clearing Members to their customers is the responsibility of the Non-Clearing Members.

## **2.6 Subpart: Contract Specifications for Options Contracts and Low Exercise Price Options on Stocks**

The following subpart contains contract specifications for Options Contracts on stocks of stock corporations (stock options) and low exercise price options on stocks of stock corporations (LEPOs). Depositary Receipts (Certificates representing shares) shall be regarded as shares. Annex B subsection 2.6. provides an overview on any tradeable stock options and LEPOs as well as the contract size (subsection 2.6.1), terms (subsection 2.6.4) and price gradations (subsection 2.6.11).

### **2.6.1 Subject Matter of Contract**

The Board of Management of the Eurex Exchanges shall determine the contract size of the relating product and shall notify all Exchange participation of any such decision. Subsection 2.6.10 shall remain unaffected.

### **2.6.2 Call Option (Call)**

- (1) The purchaser of a call option (Call) has the right to demand delivery of the shares underlying the contract at the stipulated exercise price.
- (2) The writer of a call shall be required,
  - generally on the third Exchange day
  - in case of Options contracts and LEPOs on stocks with group ID DE11, DE12, DE13, DE14 assigned in Annex B on the second Exchange day
  - in case of Options contracts and LEPOs on stocks with group ID FI11, FI12, FI 13, FI14, GB11, IE11 assigned in Annex B on the fourth Exchange day
  - to deliver the underlying shares at the stipulated exercise price following the day on which the stock option or LEPO was exercised; this shall also apply if the exercise is first assigned to the writer on the Exchange day following the day of exercise.

### **2.6.3 Put Option (Put)**

- (1) The purchaser of a put option (put) has the right to deliver the shares underlying the contract at the stipulated exercise price.
- (2) The writer of a put shall be required,
  - generally on the third Exchange day
  - in case of Options contracts on stocks with group ID DE11, DE12, DE13, DE14 assigned in Annex B on the second Exchange day
  - in case of Options contracts on stocks with group ID FI11, FI12, FI 13, FI14, GB11, IE11 assigned in Annex B on the fourth Exchange day

to pay the stipulated exercise price following exercise of the contract against delivery of the shares underlying the contract; this shall also apply if the exercise is first assigned to the writer on the Exchange day following the day of exercise.

- (3) Subsection 2.6.3 shall not apply to LEPOs.

### **2.6.4 Term**

- (1) Stock Options are generally available at the Eurex Exchanges for the following terms:
  - 5 weeks: up to and including the next, the second, the third and the fourth succeeding expiration days
  - 12 months: up to and including the next, the second and the third succeeding expiration days and up to and including the next three succeeding quarterly expiration days (March, June, September, December)
  - 24 months: up to and including the next, the second and the third succeeding expiration days and up to and including the next three

succeeding quarterly expiration days (March, June, September, December) and up to the next two succeeding half-year expiration days (June and December) thereafter

- 60 months: up to and including the next, the second and the third succeeding expiration days and up to and including the next three succeeding quarterly expiration days (March, June, September, December) as well as up to the next four half-year expiration days (June, December) thereafter and up to the next two succeeding yearly expiration days (December).

An additional term shall be available for Options contract on stocks with group ID NL11, NL14 assigned in Annex B:

- 60 months (old cycle)<sup>1</sup>: up to and including the next, the second and the third succeeding expiration days and up to and including the next three succeeding quarterly expiration days (January, April, July and October) as well as up to the next four yearly expiration days (October.)
- Additional quarterly expiration days shall be available for options contracts on stocks with group ID ES11 assigned in Annex B:
- 60 months: up to and including the next, the second and the third succeeding expiration days and up to and including the next nine succeeding quarterly expiration days (March, June, September and December) and a following half-yearly expiration day (June, December) as well as up to the next two -yearly expiration days (December).

The Board of Management of the Eurex Exchanges shall determine the terms for each stock option pursuant to paragraph (1).

- (2) LEPOs with terms of up to and including the next expiration days and including the next two succeeding quarterly expiration days (March, June, September, December) are available at the Eurex Exchanges.

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<sup>1</sup> As of the expiration day in May 2004, no more new expiration months based on the old cycle shall be introduced.

LEPOs on stocks with group ID NL11 assigned in Annex B with additional two terms including the next two succeeding quarterly expiration days (January, April, July and October) (old cycle)<sup>2</sup>.

### **2.6.5 Last Trading Day**

- (1) The last trading day of an option series shall be the last day on which such option series is available to Exchange Participants for trading and clearing through the EDP system of the Eurex Exchanges.
- (2) The last trading day of a stock option or LEPO shall be the third Friday of the relevant month; provided that such Friday is an Exchange day on which the trading of the respective contracts is not excluded due to special provisions by the Management Boards of the Eurex Exchanges (e.g. holiday regulations); otherwise it shall be the Exchange day preceding such day on which trading of the respective contracts is not excluded due to aforementioned provisions.

In case of Options contracts and LEPOs with group ID IT11 and IT12 assigned in Annex B the last trading day shall be the day before the third Friday of the relevant month; provided that such day is an Exchange day on which the trading of the respective contracts is not excluded due to special provisions of the Management Boards of the Eurex Exchanges (e.g. holiday regulations); otherwise it shall be the Exchange day preceding such day on which trading of the respective contracts is not excluded due to aforementioned provisions.

The last trading day of options on stocks with group ID DE13 assigned in Annex B (term group "5 weeks") shall be – with the exception of the third Friday of the respective calendar month – the Friday of the respective expiration week, provided that such day is an Exchange day on which trading of the contracts is not excluded due to special provisions of the Management Boards of the Eurex Exchanges (e.g. holiday regulations); otherwise, it shall be the exchange day of the same calendar month preceding such day, provided that trading of the contracts is not excluded due to aforementioned provisions. If the preceding Exchange day is not in the same calendar month as the Friday of the expiry week, the last trading day shall be the Exchange day following the Friday of the

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<sup>2</sup> As of the expiration day in May 2004, no more new expiration months based on the old cycle shall be introduced.

expiry week, provided that trading of the contracts is not excluded due to special provisions of the Management Boards of the Eurex exchanges (e.g. holiday regulations).

## 2.6.6 Expiration Day

The expiration day of a stock option and a LEPO shall generally be the Exchange day following the last trading day.

## 2.6.7 Exercise Prices

- (1) Option series of Options contracts may generally have the following exercise prices:

Exercise Prices (EP) in EUR/CHF/USD	Exercise Price Intervals in EUR, CHF or USD for Terms		
	up to and including three months	More than three up to and including 12 months	More than 12 months
$EP \leq 2.00$	0.05	0.10	0.20
$2.00 < EP \leq 4.00$	0.10	0.20	0.40
$4.00 < EP \leq 8.00$	0.20	0.40	0.80
$8.00 < EP \leq 20.00$	0.50	1.00	2.00
$20.00 < EP \leq 52.00$	1.00	2.00	4.00
$52.00 < EP \leq 100.00$	2.00	4.00	8.00
$100.00 < EP \leq 200.00$	5.00	10.00	20.00
$200.00 < EP \leq 400.00$	10.00	20.00	40.00
$400.00 < EP$	20.00	40.00	80.00

- (2) Options series of options contracts on stocks with group ID ES11 and ES12 assigned in Annex B may generally have the following exercise prices:

Exercise Prices (EP) in EUR	Exercise Price Intervals in EUR
$0.05 \leq EP \leq 0.95$	0.05
$1.00 \leq EP \leq 4.90$	0.10
$5.00 \leq EP \leq 9.75$	0.25
$10.00 \leq EP \leq 19.50$	0.50
$20.00 \leq EP \leq 49.00$	1.00
$50.00 \leq EP \leq 98.00$	2.00
$100.00 \leq EP \leq 195.00$	5.00
$200.00 \leq EP \leq 390.00$	10.00
$400.00 \leq EP$	20.00

- (3) Options series of Options contracts on shares with group ID BE11, BE12, FR11, FR12, NL11 and NL12 assigned in Annex B may generally have the following exercise prices:

Exercise Price Intervals in EUR for Terms ...			
Up to and including three months		More than three to and including 12 months	
Exercise Prices (EP) in EUR	Exercise Prices Intervals in EUR	Exercise Prices (EP) in EUR	Exercise Prices Intervals in EUR
EP ≤ 5.00	0.10	EP ≤ 4.80	0.20
5.00 < EP ≤ 10.00	0.20	4.80 < EP ≤ 10.00	0.40
10.00 < EP ≤ 25.00	0.50	10.00 < EP ≤ 26.00	1.00
25.00 < EP ≤ 50.00	1.00	26.00 < EP ≤ 52.00	2.00
50.00 < EP ≤ 100.00	2.00	52.00 < EP ≤ 100.00	4.00
100.00 < EP ≤ 200.00	5.00	100.00 < EP ≤ 200.00	10.00
200.00 < EP ≤ 400.00	10.00	200.00 < EP ≤ 400.00	20.00
400.00 < EP	20.00	400.00 < EP	40.00

Exercise Price Intervals in EUR for terms of more than twelve months	
Exercise Prices (EP) in EUR	Exercise Price Intervals in EUR
EP ≤ 4.80	0.40
4.80 < EP ≤ 9.60	0.80
9.60 < EP ≤ 10.00	0.40
10.00 < EP ≤ 24.00	2.00
24.00 < EP ≤ 64.00	4.00
64.00 < EP ≤ 96.00	8.00
96.00 < EP ≤ 100.00	4.00
100.00 < EP ≤ 200.00	20.00
200.00 < EP ≤ 400.00	40.00
400.00 < EP	80.00

- (4) Options series of options contracts on shares with group ID GB11 assigned in Annex B may generally have the following exercise prices:

Exercise Prices (EP) in GBX (Great British Pence)	Exercise Price Intervals in GBX (Great British Pence) ...		
	up to and including three months	of more than three to up to and including 12 months	of more than 12 months
EP ≤ 52	1	2	4

Exercise Prices (EP) in GBX (Great British Pence)	Exercise Price Intervals in GBX (Great British Pence) ...		
	up to and including three months	of more than three to up to and including 12 months	of more than 12 months
52.00 < EP ≤ 100.00	2	4	8
100.00 < EP ≤ 200.00	5	10	20
200.00 < EP ≤ 400.00	10	20	40
400.00 < EP ≤ 800.00	20	40	80
800.00 < EP ≤ 2,000.00	50	100	200
2,000.00 < EP ≤ 4,000.00	100	200	400
4,000.00 < EP	200	400	800

- (5) Options series of options contracts on shares with group IE11 assigned in Annex B may generally have the following exercise prices:

Exercise Prices (EP) in EUR	Exercise Price Intervals in EUR		
	up to and including three months	of more than three to up to and including 12 months	of more than 12 months
EP ≤ 0.52	0.01	0.02	0.04
0.52 < EP ≤ 1.00	0.02	0.04	0.08
1.00 < EP ≤ 2.00	0.05	0.10	0.20
2.00 < EP ≤ 4.00	0.10	0.20	0.40
4.00 < EP ≤ 8.00	0.20	0.40	0.80
8.00 < EP ≤ 20.00	0.50	1.00	2.00
20.00 < EP ≤ 40.00	1.00	2.00	4.00
40.00 < EP	2.00	4.00	8.00

- (6) The exercise price of a LEPO represents the smallest exercise price of an option series available in the EDP system of the Eurex Exchanges.

## 2.6.8 Number of Exercise Prices upon Admission of Contracts

- (1) Upon implementation of the Options contracts, at least seven exercise prices are available for trading for each call and put for each maturity with terms of up to 24 months. Three of them are in-the-money, one is at-the-money and three are out-of-the-money.

Upon implementation of the Options contracts, at least five exercise prices are available for trading for each call and put for each maturity with terms of more than 24 months. Two of them are in-the-money, one is at-the-money and two are out-of-the-money.



- (2) When introducing options contracts with group ID BE 11, BE12, FR11, FR12, NL11 and NL12 assigned in Annex B, at least nine exercise prices are – in deviation to Paragraph (1) – available for trading for each call and put for each maturity with terms of up to and including twelve months. Four of said twelve exercise prices are in-the-money, one is at-the-money and four are out-of-the-money.

When introducing options contracts with group ID BE 11, BE11, FR11, NL11 and NL12 assigned in Annex B, at least seven exercise prices are – in deviation to Paragraph (1) – available for trading for each call and put for each maturity with terms of up to and including twelve months. Three of said twelve exercise prices are in-the-money, one is at-the-money and three are out-of-the-money.

- (3) Subsection 2.6.8 shall not apply to LEPOs.

#### **2.6.9 Introduction of New Option Series**

- (1) Option series of stock options with new exercise prices shall be introduced for an existing expiration month no later than at the beginning of the Pre-Trading Period of a given Exchange day in the event that the minimum number of exercise prices specified pursuant to number 2.6.8 in-the-money, at-the-money or out-of-the-money, based on the reference price (Chapter II, number 3.6.4 of the Clearing Conditions of Eurex Clearing AG) is no longer available.
- (2) A new option series of stock options shall generally not be introduced if it would expire in five or less Exchange days, unless market conditions make such introduction necessary.
- (3) Subsection 2.6.9 shall not apply to LEPOs.

#### **2.6.10 Alterations of Exercise Prices und Expiration Days**

The following subsection 2.6.10.1 shall generally determine the alterations of exercise prices und expiration days for all stock options. Any alteration of exercise prices as well as expiration days of options contracts on stocks with group ID CH11 and CH12 assigned in Annex B is determined in subsection 2.6.10.2. Any alteration of the exercise prices and the expiration days for LEPOs is determined in subsection 2.6.10.2.

##### **2.6.10.1 Alterations of Contract Sizes, Exercise Prices und Expiration Days of Stock Options**

- (1) Exercise prices shall basically not be adjusted upon the payment of any dividends.

Dividends are also capital reductions by reduction of the nominal value of the shares if the company pays the amount of the reduction of the nominal value

instead of a dividend or if the dividends are part of the regular dividends as well as guaranteed cash compensations of subscription rights and other comparable rights offered instead of a dividend.

- (2) Additional distributions, in particular extraordinarily high dividends, bonuses or other cash distributions, or dividends which are not distributed within the scope of the regular dividend policy or which are declared as non-regular dividend by the company (e.g. special dividends, anniversary bonus) shall not be deemed to be dividends within the meaning of paragraph (1). In the event of such distributions, the respective stock options contracts shall be adjusted. The adjustments of such options contracts shall be carried out via the R-factor procedure. The R-factor shall be calculated pursuant to a formula established by the Eurex Exchanges, such formula considering the amount of the distribution. The adjustment of stock options contracts shall be carried out by multiplying the respective exercise price of the options contracts with the R-factor. In addition, the number of shares underlying the respective options contract shall be divided by the R-factor. Via application of the R-factor procedure, the original value of the adjusted stock options contracts shall be maintained.

For stock options with group ID RU11, RU12 assigned in Annex B, the following rules shall apply:

- In case the announcement of a distribution is executed after the due date of the dividend (record date) only, the relevant options series shall immediately be suspended from trading. The adjustment of the options series shall be carried out with effectiveness as of the next trading day.
- If a distribution is announced without indicating its amount and if such announcement cannot be expected before the record date, the relevant options series shall be suspended from trading on the record date. The adjustment of the options series shall be carried out on basis of the difference of the value of the volume-weighted average price of the underlying on the Exchange day before the record date and of the value on the record date. The adjustment shall become effective on the Exchange day after the record date.
- If a distribution is announced without indicating its amount and if such announcement takes place after the record date only, the relevant options series shall immediately be suspended from trading. The adjustment of the options series shall be carried out on basis of the difference of the volume-weighted average price of the underlying on the Exchange day before the announcement and the day of announcement. The adjustment shall become effective on the Exchange day after the day of announcement of the distribution.

When an option is exercised, the Eurex Exchanges will provide cash settlement for the fractional part of the new contract size.

The amount of such cash settlement shall be determined on the basis of the difference between the reduced exercise price of the option and the reference price (Chapter II, number 3.6.4 of the Clearing Conditions of Eurex Clearing AG).

- (3) If subscription rights are granted, an adjustment of the relevant options contracts shall be carried out by way of the R-factor procedure described in Paragraph 2.

When an option is exercised, the Eurex Exchanges will provide cash settlement for the fractional part of the new contract size.

Paragraph (2) shall apply to for any cash settlement mutatis mutandis.

- (4) In the event of capital increases out of the company reserves (Gesellschaftsmitteln), the number of shares underlying the respective options contract will be increased proportionally to maintain the proportion of the share capital represented by these shares. The adjustment of the relevant options contracts shall be carried out by way of the R-factor procedure described in Paragraph 2.

When an option is exercised, the Eurex Exchanges shall provide cash settlement for any fractional shares the new contract size may cover; in all other respects, shares and other fractional interests, if any, shall be delivered based on the new contract size. This shall also apply with respect to stock dividends and similar events.

Paragraph (2) shall apply to such cash settlements mutatis mutandis.

- (5) In case of capital reductions, the exercise prices and the standard contract size of stock options contracts shall remain unchanged if the capital is reduced by decreasing the nominal value of the shares.

If a reduction of capital is realized by a reduction of the nominal value of the shares in order to pay back the nominal capital to the shareholders, the adjustment of the relevant options contracts shall be carried out by way of the R-factor procedure described in Paragraph 2. provided that such capital reductions are accomplished independent of the payment of the dividend.

If a reduction of capital is realized by redeeming or consolidating shares, the number of shares covered by a contract shall be reduced proportionally to the proportion of the reduction of the share capital. The exercise price of the respective options contracts shall be simultaneously increased to a value such that the original value of the options contracts remains unchanged.

- (6) In the event of stock splits, the exercise prices of stock options shall be reduced in proportion to the split rate. The contract size and / or the position size shall be modified in a ratio such that the option holder's original position remains unchanged.

- (7) If a public offer for the purchase of the share underlying the options contract is made, the options contract shall be adjusted or settled according to the provisions of this paragraph if more than 50 % of the shares underlying the options contract or more than 50 % of the voting rights in the issuer (target company) of the share underlying the options contract are held by or are attributable to the bidder. The point in time relevant for the fulfilment of the prerequisites pursuant to Sentence 1 shall be the expiry of the first offer period. In the event of an extension of the first offer period, the Management Board may adjust the relevant point in time to the end of such extension. With regard to partial offers pursuant to § 19 of the German Securities Acquisition and Takeover Act (Wertpapiererwerbs- und Übernahmegesetz, WpÜG), Sentence 1 shall not be applicable. In the event of offers being subject to foreign legal provisions, the Management Board may decide on provisions diverging from the provisions in Sentences 1-4.

When determining whether the prerequisites pursuant to Sentence 1 have been fulfilled, the Eurex Exchanges shall take into account publications of the bidder, of the target company or of authorities or similar institutions.

The Eurex Exchanges shall publish the effective date of the adjustment or settlement. If, with regard to a public offer, the consideration is not available to the shareholders immediately after publication of the results through the bidder, the Eurex Exchanges may determine that the options contracts shall, until the time of payment of the consideration or of the conversion of the shares, relate exclusively to the shares submitted either for sale or for conversion and are to be supplied exclusively with such shares.

The Management Board may, for a limited period of time, suspend from trading the exercise of the contracts if and to the extent the share intended as consideration cannot be delivered.

In the event of adjustment, the share underlying the options contract shall be replaced by the share offered as consideration through the R-factor method. Such adjustment requires tradability of the derivatives on the share offered as consideration as well as the possibility of trading of such share offered as consideration on one of the exchanges determined by the Eurex Exchanges. If the consideration consists of shares and cash compensation, the adjustment shall be excluded if the cash compensation amounts to a value of more than 67% of the total consideration.

In the event of settlement, the term of the options contract shall end, and the options contract shall be settled by its theoretical value. The theoretically fair value shall be determined using the Cox-Ross Options model. The volatility which is defined for determination of the fair value shall be the average value of the implied volatilities of the daily settlement prices on the ten trading days prior to announcement of the takeover bid. As an alternative, the Eurex Exchanges shall consult a group of at least five Exchange participants and determine the average

implied vola on the basis of the information obtained from these Exchange participants. Further information regarding calculation of the fair value is available in the Eurex User Manual System Overview and Information Manual.

- (8) If a corporate action within the meaning of the aforementioned provisions is exercised but not regulated or covered by the provisions, the Management Boards of the Eurex Exchanges will adjust the respective options in order to maintain the original contract value, to guarantee orderly market conditions and to ensure the clearing and settlement of the contracts. In case a corporate action is exercised which is not regulated by the provisions of Number 2.6.10.1 the Eurex Exchanges will also adopt a regulation which aligns to such provision. The Eurex Exchanges shall inform the Exchange Participants of the intended measures.
- (9) With exercise of stock options whose contract sizes have been adjusted in the course of a corporate action, the Eurex Exchanges make a cash compensation. With exercise, the cash compensation is always provided for the fractional part of the new contract size. The cash compensation is determined by the difference between the reduced exercise price of the option and the reference price (Chapter II, number 3.6.4 of the Clearing Conditions of Eurex Clearing AG).
- (10) Amendments to the contract sizes and exercise prices pursuant to paragraph 1 to 7 result in an introduction of new series according to Numbers 2.6.8 and 2.6.9.
- With corporate actions (paragraph 1 to 7) all orders and quotes listed in the order book in the respective options series will be deleted by the Eurex Exchanges. The Eurex Exchange inform all Exchange participants about an imminent cancellation..
- (11) Regarding stock options with group ID RU11, RU 12 assigned in Annex B, the price of the underlying required for adjustment of the exercise prices shall generally be calculated with the help of the volume-weighted average price.

#### **2.6.10.2 Alterations of Exercise Prices and Expiration Days of LEPOs**

The provisions of subsection 2.6.10.1 with respect to alterations in the exercise prices and expiration days of Swiss stock options shall also apply to LEPO subject to the following:

In the event of a corporate action, the exercise price for LEPO on Swiss stocks shall in any case remain unaffected. To maintain the original contract value, the corporate action shall be taken account of by adjusting the contract size accordingly.

#### **2.6.11 Price Gradations**

The price of a stock option or LEPO will generally be quoted with three or four decimal place. The smallest price change (Tick) shall be EUR 0.0005, EUR 0.001, EUR 0.01 or CHF 0.01 or GBX\* 0.5, GBX 0.25 or USD 0.01. The Board of Management of the

Eurex Exchanges shall determine the relevant decimal place and the smallest price change (Tick) and shall notify all Exchange participation of any such decision.

\*GBX: Great British Pence

#### **2.6.12 Exercise**

- (1) A stock option or LEPOs may be exercised by the purchaser on any Exchange day until the end of the Post-Trading Full Period (American style). The last day on which an option may be exercised shall generally be the last trading day (subsection 2.6.5).
- (2) In deviation of Number 2.1.3 Number 1 and 2.6.12 , the owner of a stock option with group ID RU11, RU12 and DE14, CH14, FI14, FR14, NL14 assigned in Annex B may only exercise them on the last trading day (Number 2.6.5) of this option series until the end of the post trading full period (European style).

#### **2.6.13 Performance, Delivery**

Any physical delivery shall be effected delivery versus payment directly between the Clearing Members and Eurex Clearing AG. Deliveries resulting from the exercise and assignment of options shall occur between the relevant Clearing Members and Eurex. Each Clearing Member shall be responsible for handling deliveries to the Non-Clearing Members served by it and its own customers; the performance of deliveries by Non-Clearing Members to their customers is the responsibility of the Non-Clearing Members.

### **2.7 Subpart: Contract Specifications for Precious Metal Options Contracts**

The following subpart contains the contract specifications for precious metal options contracts listed in the following:

- Options Contracts on the gold price („Gold-Options Contracts“)
- Options Contracts on the silver price („Silver-Options Contracts“).“)

#### **2.7.1 Subject Matter of Contract**

- (1) A Gold-Options Contract is a futures contract on the price for 100 troy ounces. The relevant gold price is determined according to the morning fixing (Number 1.9.1, Paragraph 1).
- (2) A Silver-Options Contract is a futures contract on the price for 5,000 troy ounces. The relevant silver price is determined according to the silver fixing (Number 1.9.1 Paragraph 2).

### **2.7.2 Buy Option (Call)**

- (1) The buyer of a buy option (call) shall be entitled to request a payment in the amount of the difference between the exercise price of the option and a higher final settlement price (Chapter II Number 3.7.3 of the Clearing Conditions of Eurex Clearing AG) of the options series (cash settlement).
- (2) The option writer of a call is obligated to settle in cash the difference between the execution price of the option and a higher final settlement price of the options series on the Exchange day after the exercise day; this shall also apply if the option writer is assigned the exercise only after the exchange day following the day of exercise.
- (3) The final settlement price shall be defined by the Executive Board of Eurex Clearing AG on the execution day of the contract.

### **2.7.3 Sell Option (Put)**

- (1) The buyer of a sell option (put) shall be entitled to request a payment in the amount of the difference between the exercise price of the option and a lower final settlement price (Chapter II Number 3.7.3 of the Clearing Conditions of Eurex Clearing AG) of the options series (cash settlement).
- (2) The option writer of a put is obligated to settle in cash the difference between the exercise price of the option and a lower final settlement price of the options series on the Exchange day after the exercise day; this shall also apply if the option writer is assigned the exercise only after the exchange day following the day of exercise.
- (3) The final settlement price shall be defined by the Executive Board of Eurex Clearing AG on the exercise day of the contract.

### **2.7.4 Term**

Precious Metal Options contracts with terms of up to 60 months, each up to and including the next, the second succeeding and the third succeeding expiry day, as well as up to the 11 following quarterly expiry days (March, June, September, December) and up to the four succeeding half-yearly expiry days (June, December) are available at the Eurex exchanges.

### **2.7.5 Last Trading Day, Final Settlement Day, Cash Settlement**

- (1) The last trading day of an options series shall principally be the day on which this options series is ultimately available for trading and clearing to the Exchange participants in the system of the Eurex exchanges. The last trading day of the Precious Metal Options contracts shall be the final settlement day.

- (2) The final settlement day of the Precious Metal Options contracts shall be the third Friday of a respective expiry month, provided that a price fixing is carried out on this day (Number 1.9.1) and if such day is an Exchange day on which the trading of the contracts is not excluded pursuant to special conditions of the Management Boards of the Eurex exchanges (e.g. holiday regulations); otherwise, it shall be the exchange day preceding this day on which a price fixing is carried out (Number 1.9.1) and on which the trading of the contracts is not excluded pursuant to special conditions of the Management Boards of the Eurex exchanges.
- (3) The close of trading on the last trading day shall be
  - 11:30 CET for Gold Futures Contracts
  - 13:00 CET for Silver Options Contracts.

#### **2.7.6 Exercise Prices**

- (1) Options series of Gold Options Contracts with a term of up to 36 months shall have exercise prices with price gradations in the amount of USD 20; options series with a term of more than 36 months shall have exercise prices with price gradations in the amount of USD 40.
- (2) Options series of Silver Options Contracts with a term of up to 36 months shall have exercise prices with price gradations in the amount of USD 20; options series with a term of more than 36 months shall have exercise prices with price gradations in the amount of USD 0.40.

#### **2.7.7 Number of Exercise Prices at Introduction of Contracts**

When introducing Precious Metal Options contracts, at least 15 exercise prices for trading of each call and put shall be available for each maturity. Seven exercise prices out of said 15 are in-the-money, one exercise price is at-the-money and seven exercise prices are out-of-the-money.

#### **2.7.8 Introduction of New Options Series**

- (1) For an existing expiry month, options series with new exercise prices shall be introduced at the beginning of the pre-trading period of an exchange day at the latest when the minimum number of exercise prices in-, at- or out-of-the-money – on basis of the underlying precious metal price at the time of close of trading of Precious Metal Options contracts on the preceding exchange day – specified in Number 2.7.7. is not available any more.
- (2) A new options series shall not be introduced if it would expire in less than five exchange days, unless the market circumstances would require a new introduction.



### **2.7.9 Price Gradations**

- (1) The smallest price gradation (tick) is USD 0.1 in case of Gold Options Contracts.
- (2) The smallest price gradation (tick) is USD 0.005 in case of Silver Options Contracts.

### **2.7.10 Exercise**

In deviation to Number 2.1.3 Paragraph 1, the owner of a Precious Metal Options contract may only exercise such contract on the final settlement day (Number 2.7.5 Paragraph 2) of the options series until the end of the post-trading full period (European-style).

### **2.7.11 Assignment**

In deviation to Number 2.1.5 Paragraph 1, exercises of a Precious Metal Options contract may only be assigned to options writers on the final settlement day (Number 2.7.5 Paragraph 2).

### **2.7.12 Fulfilment, Cash Settlement**

- (1) The Exchange day following the execution day shall be the fulfilment day.
- (2) The fulfilment of the contract shall take place by means of cash settlement between the Clearing Members and Eurex Clearing AG. The competent Clearing Member shall be responsible for the cash settlement to Non-Clearing Members and own customers; the Non-Clearing Members shall then be responsible for the cash settlement of Non-Clearing Members to their customers.

### **2.7.13 Changes in the Price Fixing**

- (1) In case the price fixing (Number 1.9.1) is changed with regard to the relevant currency, relevant weighting or relevant quality of the precious metal, the Management Boards of the Eurex exchanges shall adjust the matter of contract in such a way as to leave the value of the Precious Metal Options contract unchanged.
- (2) If the price fixing (Number 1.9.1), ) is cancelled without replacement, the term of the concerned Precious Metal Options contracts shall end upon conclusion of the last price fixing; the settlement shall take place according to the daily settlement price (Clearing Conditions of Eurex Clearing AG, Chapter II, Number 3.1 (5) of this day.

## **2.8 Subpart: Contract Specifications for Volatility Index Options Contracts**

The following subpart contains the contract specifications for Volatility Index Options Contracts listed in the following:

- Options Contracts on VSTOXX („VSTOXX Options Contracts“).

### **2.8.1 Subject Matter of Contract**

- (1) A Volatility Index Options Contract respectively refers to a certain volatility index.
- (2) On the Eurex Exchanges, options contracts on the following volatility index are available:
  - VSTOXX<sup>®</sup>-Index (STOXX Limited).
- (3) The value of an options contract is:
  - EUR 100 per index point with contracts on the VSTOXX
- (4) If any changes are made in the calculation of an index or its composition or weighting such that the concept of the index appears to be no longer comparable with the concept that applied when the futures contract was admitted to trading, the Management Boards of the Eurex Exchanges may order the termination of trading in such contract as of the Exchange day prior to the change in the respective index. Open positions shall be settled in cash upon the termination of trading. The respective final settlement price shall be relevant (Chapter II subsection 3.8.3 of the Clearing Conditions of the Eurex Clearing AG).

### **2.8.2 Call Option (Call)**

- (1) The purchaser of a call option (Call) has the right to demand a payment in the amount of the difference between the execution price of the option and a higher final settlement price (Chapter II Number 3.8.3 of the Clearing Conditions of Eurex Clearing AG) of the options series (cash settlement).
- (2) The seller (writer) of a call is required, on the Exchange day after exercise of the option, to settle in cash the difference between the execution price of the option and a higher final settlement price of the options series; this shall also apply if the writer is assigned the execution on the exchange day following the day of execution only.
- (3) The final settlement price shall be determined by the Executive Board of Eurex Clearing AG on the execution day of the contract.

### **2.8.3 Put Option (Put)**

- (1) The purchaser of a put option (Put) has the right to demand payment in the amount of the difference between the execution price of the option and a lower final settlement price (Chapter II Number 3.8.3 of the Clearing Conditions of Eurex Clearing AG) of the options series (cash settlement).
- (2) The seller (writer) of a put is required, on the Exchange day after exercise of the option, to settle in cash the difference between the execution price of the option and a lower final settlement price of the options series; this shall also apply if the writer is assigned the execution on the exchange day following the day of execution only.
- (3) The final settlement price shall be determined by the Executive Board of Eurex Clearing AG on the execution day of the contract.

### **2.8.4 Term**

For Volatility Index Options Contracts, terms expiring on the final settlement day of the eight succeeding delivery months are available on the Eurex Exchanges.

### **2.8.5 Last Trading Day, Final Settlement Day, Close of Trading**

- (1) The last trading day of an option series shall generally be the last day on which such option series is available to Exchange Participants for trading and clearing through the EDP system of the Eurex Exchanges. The last trading day of the Volatility Index Options Contract is the final settlement day.
- (2) The final settlement day of the Volatility Index Options Contracts shall be 30 calendar days before the expiry day of the options underlying the volatility index (i.e. 30 days before the third Friday of the expiry month of the underlying options, provided that this is an Exchange day). This is, in general, Wednesday before the second last Friday of a respective expiry month of the Volatility Index Options Contracts, provided that this day is an Exchange day, otherwise the trading day before.
- (3) Close of Trading on the last trading day for VSTOXX<sup>®</sup>-Options contracts (Product-ID: OVS) is 12:00 CET..

### **2.8.6 Execution Prices**

Options series of Volatility Index Options Contracts have execution prices with price gradations in the amount of not less than one point.

### **2.8.7 Number of Exercise Prices upon Admission of Contracts**

Upon the admission of Volatility Index Options Contracts, at least eleven exercise prices shall be made available for trading for each expiration day for each call and put,

such that five exercise prices are "in the money", one is "at the money" and five are "out of the money".

### **2.8.8 Introduction of New Option Series**

- (1) Option series with new exercise prices shall be introduced for an existing expiration month no later than at the beginning of the Pre-Trading Period of a given Exchange day in the event that the minimum number of exercise prices specified in number 2.8.7 in-the-money, at-the-money or out-of-the-money. The introduction shall be made at the beginning of the pre-trading period of the following trading day.
- (2) A new options series shall not be introduced if it would expire within less than two Exchange days, unless the market situation would require a new introduction.

### **2.8.9 Price Gradations**

The price of a Volatility Index Options Contract shall be determined in points with two digits. The smallest price gradation (tick) shall be

- 0.05 points with VSTOXX<sup>®</sup> Options Contracts; this represents a value of EUR 5.

### **2.8.10 Exercise**

Diverging from subsection 2.1.3 Paragraph (1), the holder of a Volatility Index Option Contract may only exercise such option up to the end of the Post-Trading Full Period on the final settlement day (Subsection 2.8.5 Paragraph 2) thereof (European style).

### **2.8.11 Assignment**

Diverging from subsection 2.1.5 Paragraph (1), all exercises of a Volatility Index Options Contract may only be assigned to the writers of the exercised option on the final settlement day (Number 2.8.5 Paragraph 2).

### **2.8.12 Performance, Cash Settlement**

- (1) The settlement day is the Exchange day after the exercise day..
- (2) The performance of contracts shall be effected through cash settlement between the Clearing Members. Each Clearing Member shall be responsible for handling the cash settlements with the Non-Clearing Members served by it and its own customers; the handling of cash settlements by Non-Clearing Members to their customers is the responsibility of such Non-Clearing Members.

When carrying out the cash settlement, the Volatility Index Options Contracts which are designed as options on Futures with regard to the index are settled on basis of the future. The settlement takes place by calculation of the Volatility

Futures expiring upon identical final settlement day and respective cash settlement. The options expire directly in a cash position without a futures position coming into existence.

## **2.9 Subpart: Contract Specifications for Index Dividend Options Contracts**

The following subpart contains contract specifications for Options Contracts on the dividends, in index points, of stock indices ("Index Dividend Options"):

### **2.9.1 Subject Matter of Contract**

- (1) An Index Dividend Options Contract is an options contract on the dividends, in index points, of a specific stock index.
- (2) Options Contracts on the index dividends of the following underlying stock indices are available for trading at the Eurex Exchanges. The publication of the enclosed institutions shall be relevant for the composition, weighting and calculation of the indices:  
EURO STOXX<sup>®</sup> 50 Index (STOXX Limited).
- (3) The value of an options series during the contract period is determined as options on Index Dividend Futures with regard to the underlying stock indices, the value of the following related Index Dividend Futures being the implied dividends relating to each options series:
  - EURO STOXX<sup>®</sup> 50 Index Dividend Futures (FEXD).
- (4) The value of an options series is determined at final settlement based upon the published value of the following related dividend point calculation indices. The publication of the enclosed institutions shall be relevant for the calculation of the indices:
  - EURO STOXX<sup>®</sup> 50 Index DVP (Dividend Points) (STOXX Limited).
- (5) The value of an options contract is:  
EUR 100 per index point for Options contracts on the EURO STOXX<sup>®</sup> 50 Index Dividends
- (6) If any changes are made in the calculation of an index or its composition or weighting such that the concept of the index or the dividends attributable to it appears to be no longer comparable with the concept that applied when the options contract was admitted to trading, the Management Boards of the Eurex Exchanges may order the termination of trading in such contract as of the Exchange day prior to the change in the respective index. Open positions shall be settled in cash upon the termination of trading. The respective final settlement

price shall be relevant (Chapter II subsection 3.8.3 of the Clearing Conditions of the Eurex Clearing AG).

### **2.9.2 Call Option (Call)**

- (1) The purchaser of a call option (Call) has the right to demand a payment in the amount of the difference between the execution price of the option and a higher final settlement price (Chapter II Number 3.8.3 of the Clearing Conditions of Eurex Clearing AG) of the options series (cash settlement).
- (2) The seller (writer) of a call is required, on the Exchange day after exercise of the option, to settle in cash the difference between the execution price of the option and a higher final settlement price of the options series; this shall also apply if the writer is assigned the execution on the exchange day following the day of execution only.
- (3) The final settlement price shall be determined by the Executive Board of Eurex Clearing AG on the execution day of the contract.

### **2.9.3 Put Option (Put)**

- (1) The purchaser of a put option (Put) has the right to demand payment in the amount of the difference between the execution price of the option and a lower final settlement price (Chapter II Number 3.8.3 of the Clearing Conditions of Eurex Clearing AG) of the options series (cash settlement).
- (2) The seller (writer) of a put is required, on the Exchange day after exercise of the option, to settle in cash the difference between the execution price of the option and a lower final settlement price of the options series; this shall also apply if the writer is assigned the execution on the exchange day following the day of execution only.
- (3) The final settlement price shall be determined by the Executive Board of Eurex Clearing AG on the execution day of the contract.

### **2.9.4 Term**

Index Dividend Options are generally available at the Eurex Exchanges for the following terms:

- 9 years and 11 months: up to and including the next ten succeeding yearly expiration days (December).

Index Dividend Options are available at the Eurex Exchanges for the following terms, such terms being determined by the Board of Management of the Eurex Exchanges:

Product	Term Groups
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EURO STOXX 50 <sup>®</sup> Index Dividend-Options	9 years 11 months
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### **2.9.5 Last Trading Day, Final Settlement Day, Close of Trading**

- (1) The last trading day of an option series shall generally be the last day on which such option series is available to Exchange Participants for trading and clearing through the EDP system of the Eurex Exchanges. Last Trading Day of Index Dividend Options shall be the final settlement day.
- (2) The final settlement day of Index Dividend Options contracts shall be the third Friday of the relevant December expiration month, provided that is an Exchange day; otherwise the Exchange day immediately preceding that Friday shall be the final settlement day.
- (3) Close of Trading on the last trading day for  
EURO STOXX<sup>®</sup> 50 Index Dividend Options Contracts  
  
shall be 12:00 p.m. CET.

### **2.9.6 Execution Prices**

Options series of Index Dividend Options have execution prices with price gradations in the amount of not less than one index dividend point. Option series of Index Dividend Options contracts on the EURO STOXX 50<sup>®</sup> Index, may have exercise prices with price gradation of 5 index dividend points for terms up to 59 months or 10 index dividend points for terms of more than 59 months.

### **2.9.7 Number of Exercise Prices upon Admission of Contracts**

Upon the admission of options contracts, at least nine exercise prices with terms of up to 59 months shall be made available for trading for each expiration day for each call and put, such that four exercise prices are "in the money", one is "at the money" and four are "out of the money".

### **2.9.8 Introduction of New Option Series**

- (1) Option series with new exercise prices shall be introduced for an existing expiration month no later than at the beginning of the Pre-Trading Period of a given Exchange day in the event that the minimum number of exercise prices specified in number 2.9.7 in-the-money, at-the-money or out-of-the-money, on the basis of the price of the underlying implied index dividend points.
- (2) A new option series shall generally not be introduced if it would expire in fewer than five Exchange days, unless market conditions make such introduction necessary.

### **2.9.9 Price Gradations**

The price of Index Dividend Options Contract shall be determined in points with two digits. The smallest price gradation (tick) shall be:

- 0.01 points with EURO STOXX<sup>®</sup> 50 Index Dividend Options Contracts; this represents a value of EUR 1.

### **2.9.10 Exercise**

Diverging from subsection 2.1.3 Paragraph 1, the holder of an Index Dividend Option Contract may only exercise such option up to the end of the Post-Trading Full Period on the final settlement day (Subsection 2.9.5 Paragraph 2) thereof (European Style).

### **2.9.11 Assignment**

Diverging from subsection 2.1.5 paragraph 1, all exercises of a Index Dividend Options Contract may only be assigned to the writers of the exercised option on the final settlement day (subsection 2.9.5 paragraph 2).

### **2.9.12 Performance, Cash Settlement**

- (1) The settlement day is the Exchange day after the exercise day.
- (2) The performance of contracts shall be effected through cash settlement between the Clearing Members and Eurex Clearing AG. Each Clearing Member shall be responsible for handling the cash settlements with the Non-Clearing Members served by it and its own customers; the handling of cash settlements by Non-Clearing Members to their customers is the responsibility of such Non-Clearing Members.

When carrying out the cash settlement with respect to the Index Dividend Options Contracts, which are designed as options on Index Dividend Futures with regard to the underlying indices and are settled on the Index, it should be noted that the options expire directly into a cash position.

## **2.10 Subpart Contract Specifications for Option Contracts on Xetra-Gold<sup>®</sup>**

The following subpart contains contract specifications for Option Contracts on the Xetra-Gold<sup>®</sup>-Bond („Xetra-Gold<sup>®</sup>-Option“)

### **2.10.1 Subject Matter of the Contract**

A Xetra-Gold<sup>®</sup>-Future is an Options Contract on the Xetra-Gold<sup>®</sup>-Bond, which is issued by Deutsche Börse Commodities GmbH and which entitles the bearer of the bond to claim delivery of 1 gram of Gold.



### **2.10.2 Call Option (Call)**

- (1) The purchaser of a call option (call) has the right to demand delivery of one thousand securities of the underlying bond at the exercise price agreed.
- (2) The writer of a call is obliged, generally on the second Exchange Day after exercise of the option, to deliver one thousand of the underlying bonds at the exercise price agreed; this shall also apply if the exercise is assigned to the writer on the Exchange day following the day of exercise.

### **2.10.3 Put Option (Put)**

- (1) The purchaser of a put option (put) has the right to deliver one thousand securities of the underlying bond for the exercise price agreed.
- (2) The writer of a put is obliged, generally on the second Exchange Day after exercise of the option, to pay in cash the agreed exercise price against the delivery of one thousand securities of the underlying bond; of this shall also apply if the exercise is assigned to the writer on the Exchange day following the day of exercise.

### **2.10.4 Term**

These Option Contracts are available on the Eurex Exchanges up to 60 month, including the next, the second and third succeeding expiration days, as well as up to the eleven succeeding quarterly expiration days (March, June, September, December) and up to the next four succeeding half-year expiration days (June, December).

### **2.10.5 Last Trading Day**

- (1) Last trading day of a Xetra-Gold<sup>®</sup>-Options Contract is the respective final settlement day. Last trading day of an options series of an Options Contract shall generally be the day on which this Options Contract is available to the Exchange participants for trading and clearing in the systems of the Eurex Exchanges for the last time.
- (2) Final settlement day of a Xetra-Gold<sup>®</sup>-Options Contract is the third Friday of the respective expiry month, provided that this an Exchange Day on which trading of the respective contracts is not excluded due to certain provisions issued by the Management Boards of the Eurex Exchanges (e.g. holiday regulations); otherwise it is the Exchange Day preceding such day on which the trading of the respective contract is not excluded due to aforementioned provisions.
- (3) Close of trading on the final trading day shall be at 17:30 pm CET

**2.10.6 Expiration Day**

The expiry day of an option series of an option contract shall generally be the Exchange day after the last trading day.

**2.10.7 Exercise Price**

Option series of Option Contracts with a term up to 36 month have exercise prices with price intervals of Euro 0.20, options series of Option Contracts with a term over 36 month have exercise prices with price intervals of Euro 0.40.

**2.10.8 Number of Exercise Prices upon Admission of Contracts**

Upon admission of the Xetra-Gold<sup>®</sup>-Options, there are at least 15 exercise prices available for trading for each call and put and for each expiration. Seven such exercise prices are in-the-money, one is at-the-money and seven are out-of-the-money.

**2.10.9 Introduction of New Option Series**

- (1) Options series of stock options with new exercise prices shall be introduced for an existing expiration month no later than at the beginning of the Pre-Trading Period of an Exchange day in the event that the minimum number of exercise prices in-the-money, at-the-money or out-of-the-money as specified according to number 2.10.8, based on the underlying Xetra-Gold<sup>®</sup>-Bond at close of trading of the Xetra-Gold<sup>®</sup>-Options Contracts on the preceding Exchange day, is no longer available on the Eurex Exchanges.
- (2) A new options series of stock options shall generally not be introduced if it expired in five or less Exchange days, unless market conditions make such introduction necessary.

**2.10.10 Price Gradations**

The respective minimum price change (tick) of a Xetra-Gold<sup>®</sup>-Option is EUR 0.01.

**2.10.11 Exercise**

In deviation of Number 2.10.3, the owner of a Xetra-Gold<sup>®</sup>-Option may only exercise such Option on the final settlement day (Number 2.10.5) of this options series until the end of the post trading full period (European style).

**2.10.12 Performance, Delivery**

Any physical delivery shall be effected delivery versus payment directly between the Clearing Members and Eurex Clearing AG. Each Clearing Member shall be responsible for deliveries to Non-Clearing Members and to its own customers; the performance of deliveries by Non-Clearing Members to their customers shall be the responsibility of such Non-Clearing Members.

## **2.11 Subpart: Contract Specifications for Commodity Index Options Contracts**

The following subpart contains the contract specifications for Commodity Index Options Contracts.

### **2.11.1 Subject Matter of Contract**

- (1) A Commodity Index Options Contract respectively refers to a certain commodity index. A commodity index shall be calculated on the basis of the prices of individual commodity futures.
- (2) On the Eurex Exchanges, options contracts on the following commodity indexes are available:
  - Dow Jones UBS Composite Index.
  - The Commodity Index Options Contract is based on the excess return variant of the commodity index, calculated in US Dollar.
- (3) The value of an options contract is EUR 250.
- (4) If any changes are made in the calculation of the index or its composition or weighting such that the concept of the index appears to be no longer comparable with the concept that applied when the options contract was admitted to trading, the Management Boards of the Eurex Exchanges may order the termination of trading in such existing contracts as of the Exchange day prior to the change in the respective index. Open positions shall be settled in cash upon termination of trading. The respective final settlement price shall be relevant (Chapter II subsection 3.11.3 of the Clearing Conditions of the Eurex Clearing AG).

### **2.11.2 Call Option (Call)**

- (1) The purchaser of a call option (Call) has the right to demand a payment in the amount of the difference between the execution price of the option and a higher final settlement price (Chapter II Number 3.11.3 of the Clearing Conditions of Eurex Clearing AG) of the options series (cash settlement).
- (2) The writer of a call is obliged, on the Exchange day after exercise of the option, to settle in cash the difference between the execution price of the option and a higher final settlement price of the options series; this shall also apply if the writer is assigned the execution on the exchange day following the day of execution only.
- (3) The final settlement price shall be determined by the Executive Board of Eurex Clearing AG on the execution day of the contract.

### **2.11.3 Put Option (Put)**

- (1) The purchaser of a put option (Put) has the right to demand payment in the amount of the difference between the execution price of the option and a lower final settlement price (Chapter II Number 3.11.3 of the Clearing Conditions of Eurex Clearing AG) of the options series (cash settlement).
- (2) The writer of a put is required, on the Exchange day after exercise of the option, to settle in cash the difference between the execution price of the option and a lower final settlement price of the options series; this shall also apply if the writer is assigned the execution on the exchange day following the day of execution only.
- (3) The final settlement price shall be determined by the Executive Board of Eurex Clearing AG on the execution day of the contract.

### **2.11.4 Term**

For Commodity Index Options contracts, terms up to the final settlement day (Number 2.11.5 Paragraph 2) of the next four quarterly months (March, June, September, December), the next four semi-annual months thereafter (June, December), as well as two additional annual months (December) are available on the Eurex exchanges.

### **2.11.5 Last Trading Day, Final Settlement Day**

- (1) The last trading day of Commodity Index Options Contracts shall respectively be the last trading day preceding the final settlement day.
- (2) The final settlement day of Commodity Index Options Contracts shall be the last Friday of the respective month, provided this is an Exchange day, otherwise, it shall be the Exchange day preceding this day.

### **2.11.6 Execution Prices**

Option series of options contracts on the Dow Jones UBS Composite Index may have exercise prices with price gradations of 5 points for terms of up to 12 months or 10 points for terms of more than 12 months.

### **2.11.7 Number of Exercise Prices upon Admission of Contracts**

Upon the admission of the options contracts, at least nine exercise prices shall be made available for trading for each expiration day for each call and put. Four of such exercise prices are "in the money", one is "at the money" and four are "out of the money".

### **2.11.8 Introduction of New Option Series**

Option series with new exercise prices for an existing expiration month shall be introduced at the beginning of the Pre-Trading Period of a given Exchange day no later

than at such point in time on which the minimum number of in-the-money, at-the-money or out-of-the-money exercise prices as specified in number 2.11.7, based on the last determination of the index underlying the Options Contract at the close of trading of such Options Contract at the Eurex Exchanges, is no longer available. If, at the time of close of trading of such options at the Eurex Exchanges, none of the underlying indexes are available, the Eurex Exchanges shall determine the respective reference price.

A new option series shall generally not be introduced if it expired in fewer than five Exchange days, unless market conditions make such introduction necessary.

**2.11.9 Price Gradations**

The price of an Options Contract shall be determined in points. The smallest price gradation (tick) shall be 0.01 points. This represents a value of USD 2.50.

**2.11.10 Exercise**

Diverging from subsection 2.1.3 Paragraph (1), the holder of a Commodity Index Option may only exercise such option up to the end of the Post-Trading Full Period on the final settlement day (Subsection 2.11.5 Paragraph 2) thereof (European style).

**2.11.11 Assignment**

Diverging from subsection 2.1.5 Paragraph (1), all exercises shall be assigned to the writers of the exercised options series after the end of the Post Trading Full Period on the exercise day. Such assignments are binding. Exercises of a Commodity Index Option may only be assigned to the writers on the final settlement day (Number 2.11.5 Paragraph 2).

**2.11.12 Performance, Cash Settlement**

- (1) Settlement day shall be the Exchange day after the exercise day.
- (2) The performance of the contract shall be effected through cash settlement between the Clearing Members and Eurex Clearing AG. Each Clearing Member shall be responsible for handling the cash settlements with the Non-Clearing Members served by it and its own customers; the handling of cash settlements by Non-Clearing Members to their customers shall be the responsibility of such Non-Clearing Members.

**2.12 Subpart:  
Contract Specifications for Options Contracts on Exchange-Traded  
Commodities Securities**

The following subpart contains contract specifications for Options Contracts on exchange-traded commodities securities ("ETC Options").

### **2.12.1 Subject Matter of Contract**

Options Contracts on the following exchange-traded commodities securities are available at the Eurex Exchanges. Reference market is, in each case, the electronic trading system of London Stock Exchange („LSE“):

- ETFS Physical Gold (Product ID: OPHA)
- ETFS WTI Crude Oil (Product ID: OCRU)

ETC Options shall, in each case, refer to 100 shares of the underlying exchange-traded commodities securities.

### **2.12.2 Call Option (Call)**

- (1) The purchaser of a call option (call) has the right to demand delivery of the underlying security at the exercise price agreed.
- (2) The writer of a call is obliged, on the fourth Exchange day after exercise of the option, to deliver the underlying securities at the exercise price agreed. This shall also apply if the exercise is assigned to the writer on the Exchange day following the day of exercise.

### **2.12.3 Put Option (Put)**

- (1) The purchaser of a put option (put) has the right to deliver the underlying securities for the exercise price agreed.
- (2) The writer of a put is obliged, on the fourth Exchange day after exercise of the contract vis-à-vis Eurex Clearing AG, to pay the agreed exercise price against the delivery of the underlying securities. This shall also apply if the exercise is assigned to the writer on the Exchange day following the day of exercise.

### **2.12.4 Term**

For ETC Options Contracts, terms are available at the Eurex Exchanges until the last trading day (Number 2.12.5 Paragraph 1) of the next three consecutive months and the eleven succeeding quarterly months (March, June, September, December), as well as up to the four succeeding half-year expiration days (June, December) up to a maximum term of 60 months.

### **2.12.5 Last Trading Day, Close of Trading**

Last trading day of an options series of an Options Contract shall generally be the day on which such options series is available to the Exchange Participants for trading and clearing in the systems of the Eurex Exchanges for the last time. The last trading day of an ETC Option shall generally be the third Friday of the respective month, provided that such Friday is an Exchange day, otherwise it shall be the Exchange day preceding such day. The last trading day shall generally also be the final settlement day.

If the last trading day is a day on which exercise in an options series according to Number 2.12.11 is not possible, the Exchange day preceding such day shall be the last trading day.

The close of trading on the last trading day shall be the regular close of trading in the relevant ETC Options in the system of the Eurex Exchanges.

#### **2.12.6 Exercise Prices**

Options series of ETC Contracts shall have the following exercise prices:

- ETFS Physical Gold with price gradations in the amount of USD 2.00
- ETFS WTI Crude Oil with price gradations in the amount of USD 0.50.

#### **2.12.7 Number of Exercise Prices upon Admission of Contracts**

Upon the admission of the Options Contracts, at least seven exercise prices shall be made available for trading with regard to each call and put and for each maturity. At least three of such exercise prices are "in the money", one is "at the money" and three are "out of the money".

#### **2.12.8 Introduction of New Options Series**

For an existing expiration month, options series of stock options with new exercise prices shall be introduced no later than at the beginning of the Pre-Trading Period of an Exchange day in the event that the minimum number of exercise prices in-the-money, at-the-money or out-of-the-money as specified in Number 2.12.7, based on the reference price (Chapter II Number 3.12.3 of the Clearing Conditions of Eurex Clearing AG), is no longer available. A new options series of stock options shall generally not be introduced if it were to expire in five or less Exchange days unless market conditions make such introduction necessary. The Management Boards of the Eurex Exchanges may determine in more detail on such introduction.

#### **2.12.9 Price Gradations**

The price of an ETC Option will be quoted with two decimal places. The smallest price change (Tick) shall be USD 0.01

#### **2.12.10 Exercise**

The owner of an ETC Options Contract may exercise such Contract only on the final settlement day (Number 2.12.5) of the options series until the end of the post-trading full period (European-style).

#### **2.12.11 Performance, Delivery**

Any physical delivery shall be effected delivery versus payment directly between the Clearing Members and Eurex Clearing AG. Each Clearing Member shall be responsible for deliveries to the Non-Clearing Members served by it and its own customers; the performance of deliveries by Non-Clearing Members to their customers is the responsibility of the Non-Clearing Members.





**Annex A in relation to subsection 1.6 of the Contract Specifications:**

Futures on Shares of	Product ID	Group ID*	Cash Market-ID*	Contract Size	Minimum Price Change	Currency **
3i Group PLC	IIIF	GB01	XLON	1000	0.0001	GBX
3M Co.	MMMF	US01	XNYS	100	0.0001	USD
A2A S.p.A.	EAMG	IT01	XMIL	1000	0.0001	EUR
Aalberts Industries N. V.	AAIF	NL01	XAMS	100	0.0001	EUR
Aareal Bank AG	ARLF	DE01	XETR	100	0.0001	EUR
AB Volvo - B shares	VOLF	SE01	XSSE	100	0.0001	EUR
ABB Ltd.	ABBF	CH01	XVTX	100	0.0001	CHF
Abbott Laboratories	ABTF	US01	XNYS	100	0.0001	USD
Abengoa S.A.	AYOG	ES01	XMAD	100	0.0001	EUR
Abertis Infraestructuras S.A.	ABEK	ES01	XMAD	100	0.0001	EUR
Acciona S.A.	ANAG	ES01	XMAD	100	0.0001	EUR
Accor S.A.	ACRI	FR01	XPAR	100	0.0001	EUR
Acerinox S.A.	ACEF	ES01	XMAD	100	0.0001	EUR
Acerinox S.A.	ACEP	ES02	XMAD	100	0.0001	EUR
Ackermans & van Haaren N.V.	ACKF	BE01	XBRU	100	0.0001	EUR
ACS. Actividades de Construcción y Servicios S.A.	OCIG	ES01	XMAD	100	0.0001	EUR
ACS. Actividades de Construcción y Servicios S.A.	OCIP	ES02	XMAD	100	0.0001	EUR
Actelion Ltd. - N.	ATLH	CH01	XVTX	100	0.0001	CHF
Adecco S.A. - N.	ADEF	CH01	XVTX	100	0.0001	CHF
adidas AG	ADSG	DE01	XETR	100	0.0001	EUR
Admiral Group PLC	FLNH	GB01	XLON	1000	0.0001	GBX
Adobe Systems Inc.	ADBF	US02	XNAS	100	0.0001	USD
ADVA Optical Networking SE	ADVF	DE01	XETR	100	0.0001	EUR
AEGON N.V.	AENF	NL01	XAMS	100	0.0001	EUR
Aéroports de Paris	W7LF	FR01	XPAR	100	0.0001	EUR
AFI Development plc	SQYF	RU01	XLON	1000	0.0001	USD
Ageas SA/NV	FO4G	BE01	XBRU	100	0.0001	EUR
Agnico Eagle Mines Ltd.	AEMF	CA01	XNYS	100	0.0001	USD
Agrana Beteiligungs AG	AGBF	AT01	XVIE	100	0.0001	EUR
Agrium Inc.	AGUF	CA01	XNYS	100	0.0001	USD
Air Berlin PLC	AB1F	DE01	XETR	100	0.0001	EUR
Air France-KLM	AFRF	FR01	XPAR	100	0.0001	EUR
Air Liquide S.A.	AIRJ	FR01	XPAR	100	0.0001	EUR
AIXTRON AG	AIXF	DE01	XETR	100	0.0001	EUR

<b>Futures on Shares of</b>	<b>Product ID</b>	<b>Group ID*</b>	<b>Cash Market-ID*</b>	<b>Contract Size</b>	<b>Minimum Price Change</b>	<b>Currency **</b>
Aksionernaya Finansovaya Korporatsiya Sistema	KO7F	RU01	XLON	100	0.0001	USD
Akzo Nobel N.V.	AKUF	NL01	XAMS	100	0.0001	EUR
Alcatel-Lucent S.A.	CGEF	FR01	XPAR	100	0.0001	EUR
Alcatel-Lucent S.A.	CGEG	FR01	XPAR	100	0.0001	EUR
Alcoa Inc.	AAFF	US01	XNYS	100	0.0001	USD
Allianz SE	ALVG	DE01	XETR	100	0.0001	EUR
Allied Irish Banks PLC	ALBF	IE01	XDUB	100	0.0001	EUR
Alpha Bank AE	ACBF	GR01	XATH	100	0.0001	EUR
Alstom S.A.	AOMG	FR01	XPAR	100	0.0001	EUR
alstria office REIT AG	AOXF	DE01	XETR	100	0.0001	EUR
Altria Group Inc.	MOFF	US01	XNYS	100	0.0001	USD
Amadeus FiRe AG	AADF	DE01	XETR	100	0.0001	EUR
Amadeus IT Holding SA	AI3F	ES01	XMAD	100	0.0001	EUR
AMAG Austria Metall AG	AM8G	AT01	XVIE	100	0.0001	EUR
Amazon.com Inc.	AMZF	US01	XNAS	100	0.0001	USD
AMB Generali Holding AG	AMBF	DE01	XETR	100	0.0001	EUR
AMEC PLC	AMEF	GB01	XLON	1000	0.0001	GBX
American Express Co.	AXPF	US01	XNYS	100	0.0001	USD
American International Group Inc.	AIGF	US01	XNYS	100	0.0001	USD
Amgen Inc.	AMGF	US02	XNAS	100	0.0001	USD
Amlin PLC	AMLF	GB01	XLON	1000	0.0001	GBX
Anadarko Petroleum Corp.	APCF	US01	XNYS	100	0.0001	USD
Anglo American PLC	AALG	GB01	XLON	1000	0.0001	GBX
Anheuser-Bush InBev S.A.	ITKG	BE01	XBRU	100	0.0001	EUR
Antofagasta PLC	ANTH	GB01	XLON	1000	0.0001	GBX
Apache Corp.	APAF	US01	XNYS	100	0.0001	USD
Aperam S.A.	7AAF	NL01	XAMS	100	0.0001	EUR
Apollo Education Group Inc.	APOF	US02	XNAS	100	0.0001	USD
Apple Inc.	AAPF	US02	XNAS	100	0.0001	USD
Applied Materials Inc.	AMAF	US02	XNAS	100	0.0001	USD
Arcandor AG	AROF	DE01	XETR	100	0.0001	EUR
ArcelorMittal S.A.	ISPG	NL01	XAMS	100	0.0001	EUR
Archer-Daniels-Midland Co.	ADMF	US01	XNYS	100	0.0001	USD
AREVA	AREF	FR01	XPAR	100	0.0001	EUR
ARKEMA S.A.	V1SF	FR01	XPAR	100	0.0001	EUR
ARM Holdings PLC	ARMF	GB01	XLON	1000	0.0001	GBX
Asian Bamboo AG	5ABF	DE01	XETR	100	0.0001	EUR
ASML Holding N.V.	ASMH	NL01	XAMS	100	0.0001	EUR
Assa-Abloy AB	ASSF	SE01	XSSE	100	0.0001	EUR

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ASSECO POLAND SA	ACPF	PL01	XWAR	100	0.0001	EUR
Assicurazioni Generali S.p.A.	ASGG	IT01	XMIL	1000	0.0001	EUR
Associated British Foods PLC	ABFF	GB01	XLON	1000	0.0001	GBX
Astaldi S.p.A.	ACIF	IT01	XMIL	1000	0.0001	EUR
AstraZeneca PLC	AZNF	GB01	XLON	1000	0.0001	GBX
AT & T Inc.	TFFF	US01	XNYS	100	0.0001	USD
AT&S Austria Techn. & Systemt. AG	ATSF	AT01	XVIE	100	0.0001	EUR
Atlantia S.p.A.	AOPH	IT01	XMIL	1000	0.0001	EUR
Atlantic Power Corporation	ATPF	CA01	XNYS	100	0.0001	USD
AtoS S.A.	AXIF	FR01	XPAR	100	0.0001	EUR
Atresmedia Corporación de Medios de Comunicación	YT2F	ES01	XMAD	100	0.0001	EUR
Atrium European Real Estate Ltd. (Aktien vertretende Zertifikate)	ODDF	AT01	XVIE	100	0.0001	EUR
Autogrill S.p.A.	AULG	IT01	XMIL	1000	0.0001	EUR
Autogrill S.p.A.	AULH	IT01	XMIL	1000	0.0001	EUR
Automatic Data Processing Inc	ADPF	US02	XNAS	100	0.0001	USD
Aviva PLC	AVF	GB01	XLON	1000	0.0001	GBX
AXA S.A.	AXAG	FR01	XPAR	100	0.0001	EUR
Axel Springer AG	SPRG	DE01	XETR	100	0.0001	EUR
Azimut Holding S.p.A.	HDBI	IT01	XMIL	1000	0.0001	EUR
BAE Systems PLC	BAFF	GB01	XLON	1000	0.0001	GBX
Bakaert N.V.	BEKF	BE01	XBRU	100	0.0001	EUR
Baker Hughes Inc.	BHIF	US01	XNYS	100	0.0001	USD
Balda AG	BADF	DE01	XETR	100	0.0001	EUR
Balfour Beatty PLC	BIHF	GB01	XLON	1000	0.0001	GBX
Bâloise Holding AG	BALF	CH01	XVTX	100	0.0001	CHF
Banca Carige S.p.A.	BCAG	IT01	XMIL	1000	0.0001	EUR
Banca Monte dei Paschi di Siena S.p.A.	MPIG	IT01	XMIL	1000	0.0001	EUR
Banca Popolare di Milano S.C.a.R.L.	BPMG	IT01	XMIL	1000	0.0001	EUR
Banca Popolare di Sondrio S.C.a.R.L.	BPSF	IT01	XMIL	1000	0.0001	EUR
Banca Popolare Emilia Romagna S.c.a.R.L.	BPEF	IT01	XMIL	1000	0.0001	EUR
Banco Bilbao Vizcaya Argentaria S.A. (BBVA)	BBVG	ES01	XMAD	100	0.0001	EUR
Banco Bilbao Vizcaya Argentaria	BBVP	ES02	XMAD	100	0.0001	EUR

<b>Futures on Shares of</b>	<b>Product ID</b>	<b>Group ID*</b>	<b>Cash Market-ID*</b>	<b>Contract Size</b>	<b>Minimum Price Change</b>	<b>Currency **</b>
S.A. (BBVA)						
Banco BPI S.A.	BPIG	PT01	XLIS	100	0.0001	EUR
Banco Bradesco SA	B4DF	BR01	XNYS	100	0.0001	USD
Banco Comercial Portugues S.A.	BCPH	PT01	XLIS	100	0.0001	EUR
Banco de Sabadell S.A.	BDSG	ES01	XMAD	100	0.0001	EUR
Banco Espírito Santo S.A.	BATF	PT01	XLIS	100	0.0001	EUR
Banco Popolare Società Cooperativa	BPVH	IT01	XMIL	1000	0.0001	EUR
Banco Popular Espanol S.A.	POPG	ES01	XMAD	100	0.0001	EUR
Banco Popular Español S.A.	POPP	ES02	XMAD	100	0.0001	EUR
Banco Santander S.A.	SANG	ES01	XMAD	100	0.0001	EUR
Banco Santander S.A.	SANP	ES02	XMAD	100	0.0001	EUR
BANK HANDLOWY W WARSZAWIE SPÓŁKA AKCYJNA	BHWF	PL01	XWAR	100	0.0001	EUR
Bank of America Corp.	BACF	US01	XNYS	100	0.0001	USD
Bank of Greece S.A.	BGCG	GR01	XATH	100	0.0001	EUR
Bank of Ireland	BIRF	IE01	XDUB	100	0.0001	EUR
Bank of Montreal	BMOF	CA01	XNYS	100	0.0001	USD
Bank of New York Mellon Corp.	BKFF	US01	XNYS	100	0.0001	USD
Bank of Nova Scotia	BNSF	CA01	XNYS	100	0.0001	USD
BANK PEKAO SA	PEOF	PL01	XWAR	100	0.0001	EUR
Bankinter S.A.	BAKG	ES01	XMAD	100	0.0001	EUR
Banque Cantonale Vaudoise	BCVG	CH01	XSWX	100	0.0001	CHF
Barclays PLC	BARG	GB01	XLON	1000	0.0001	GBX
Barclays PLC	BARH	GB01	XLON	1000	0.0001	GBX
Barratt Developments PLC	BDEF	GB01	XLON	1000	0.0001	GBX
Barrick Gold Corporation	ABXF	CA01	XNYS	100	0.0001	USD
BARRY CALLEBAUT AG	BCBF	CH01	XSWX	100	0.0001	CHF
BASF AG	BASG	DE01	XETR	100	0.0001	EUR
Basler Kantonalbank	BSKF	CH01	XSWX	100	0.0001	CHF
Bauer AG	B5AF	DE01	XETR	100	0.0001	EUR
Baxter International Inc.	BAXF	US01	XNYS	100	0.0001	USD
Bayer AG	BAYF	DE01	XETR	100	0.0001	EUR
Baytex Energy Corporation	B5XF	CA01	XNYS	100	0.0001	USD
BayWa AG	BYWF	DE01	XETR	100	0.0001	EUR
BB Biotech AG	BIOG	CH01	XSWX	100	0.0001	CHF
BCE Inc.	BCEF	CA01	XNYS	100	0.0001	USD
Bechtle AG	BC8G	DE01	XETR	100	0.0001	EUR
Becton, Dickinson & Co.	BDXF	US01	XNYS	100	0.0001	USD
Befimmo S.C.A.	BEFF	BE01	XBRU	100	0.0001	EUR

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Beiersdorf AG	BEIG	DE01	XETR	100	0.0001	EUR
Belgacom S.A.	BX7G	BE01	XBRU	100	0.0001	EUR
Berandt AG	BDTF	DE01	XETR	100	0.0001	EUR
BG Group PLC	BGFF	GB01	XLON	1000	0.0001	GBX
BHP Billiton PLC	BLTF	GB01	XLON	1000	0.0001	GBX
BIC S.A.	BIFH	FR01	XPAR	100	0.0001	EUR
Bilfinger AG	GBFH	DE01	XETR	100	0.0001	EUR
Biogen Idec Inc.	BIIF	US02	XNAS	100	0.0001	USD
Biomerieux	BIMF	FR01	XPAR	100	0.0001	EUR
BlackBerry	RIMF	US02	XNAS	100	0.0001	USD
BMW AG	BMWF	DE01	XETR	100	0.0001	EUR
BMW AG - Vz.	BM3F	DE01	XETR	100	0.0001	EUR
BNP Paribas S.A.	BNPH	FR01	XPAR	100	0.0001	EUR
Boeing Co.	BCOF	US01	XNYS	100	0.0001	USD
Bolsas y Mercados Espanoles	BMEG	ES01	XMAD	100	0.0001	EUR
Boryszew SA	BOWF	PL01	XWAR	1000	0.0001	EUR
Bourbon S.A.	GBBH	FR01	XPAR	100	0.0001	EUR
Bouygues S.A.	BYGG	FR01	XPAR	100	0.0001	EUR
BP PLC	BPF	GB01	XLON	1000	0.0001	GBX
mBANK S.A.	BREF	PL01	XWAR	100	0.0001	EUR
Brenntag AG	BNRF	DE01	XETR	100	0.0001	EUR
Bristol-Myers Squibb Co.	BMYP	US01	XNYS	100	0.0001	USD
British American Tobacco PLC	BMTF	GB01	XLON	1000	0.0001	GBX
British Land Co. PLC, The	BLNF	GB01	XLON	1000	0.0001	GBX
British Sky Broadcasting Group PLC	BSYF	GB01	XLON	1000	0.0001	GBX
Broadcom Corp.	BRCF	US02	XNAS	100	0.0001	USD
Brookfield Asset Management Inc.	BKAF	CA01	XNYS	100	0.0001	USD
Brookfield Office Properties Inc.	BKOF	CA01	XNYS	100	0.0001	USD
BT Group PLC	BTAF	GB01	XLON	1000	0.0001	GBX
Bunzl PLC	BNZF	GB01	XLON	1000	0.0001	GBX
Burberry Group PLC	BRBF	GB01	XLON	1000	0.0001	GBX
Bureau Veritas S. A.	VTSF	FR01	XPAR	100	0.0001	EUR
Bureau Veritas S.A.	VTSG	FR01	XPAR	100	0.0001	EUR
Burgenland Holding AG	BUHF	AT01	XVIE	100	0.0001	EUR
BWT AG	BWTF	AT01	XVIE	100	0.0001	EUR
C&C Group PLC	GCCG	IE01	XDUB	100	0.0001	EUR
C.H. Robinson Worldwide Inc.	CH1F	US02	XNAS	100	0.0001	USD
CA Immobilien Anlagen AG	CAIF	AT01	XVIE	100	0.0001	EUR
CAE Inc.	CAEF	CA01	XNYS	100	0.0001	USD

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Cairn Energy PLC	CNEF	GB01	XLON	1000	0.0001	GBX
CaixaBank	CRTG	ES01	XMAD	100	0.0001	EUR
Cameco Corporation	CCJF	CA01	XNYS	100	0.0001	USD
Canadian Imperial Bank of Commerce	CMFF	CA01	XNYS	100	0.0001	USD
Canadian National Railway Company	CNIF	CA01	XNYS	100	0.0001	USD
Canadian Natural Resources Ltd	CNQF	CA01	XNYS	100	0.0001	USD
Canadian Pacific Railway Ltd.	PCRF	CA01	XNYS	100	0.0001	USD
Cap Gemini S.A.	CGMF	FR01	XPAR	100	0.0001	EUR
Capita Group PLC	CPIF	GB01	XLON	1000	0.0001	GBX
Capital One Financial Corp.	COFF	US01	XNYS	100	0.0001	USD
Cargotec Corp.	C1CG	FI01	XHEL	100	0.0001	EUR
Carnival Corp.	CVCF	US01	XNYS	100	0.0001	USD
Carnival PLC	CCLF	GB01	XLON	1000	0.0001	GBX
Carphone Warehouse Group PLC	CPWF	GB01	XLON	1000	0.0001	GBX
Carrefour S.A.	CARG	FR01	XPAR	100	0.0001	EUR
Casino. Guichard-Perrachon S.A.	CAJG	FR01	XPAR	100	0.0001	EUR
Caterpillar Inc.	CATF	US01	XNYS	100	0.0001	USD
Celesio AG	CLSF	DE01	XETR	100	0.0001	EUR
Celgene Corp.	CELF	US02	XNAS	100	0.0001	USD
Cementos Portland Valderrivas	CPLF	ES01	XMAD	100	0.0001	EUR
Cenovus Energy Inc.	CXDF	CA01	XNYS	100	0.0001	USD
Centrica PLC	CNAF	GB01	XLON	1000	0.0001	GBX
CF Industries Holdings Inc.	CFFF	US01	XNYS	100	0.0001	USD
CGG S.A.	GDGH	FR01	XPAR	100	0.0001	EUR
Charles Schwab Corp.	SWGf	US01	XNYS	100	0.0001	USD
Chesapeake Energy Corp.	CHKF	US01	XNYS	100	0.0001	USD
Chevron Corp.	CVXF	US01	XNYS	100	0.0001	USD
Chocoladefabriken Lindt & Sprüngli AG - N.	LISF	CH01	XSWX	1	0.001	CHF
Christian Dior S.A.	CDIF	FR01	XPAR	100	0.0001	EUR
Cie Financière Richemont AG	CFRI	CH01	XSWX	100	0.0001	CHF
Cie Ind. Fin.Ingén.SA Ingénico	IIEF	FR01	XPAR	100	0.0001	EUR
Cintra Concesiones de Infraestructuras de Transporte S.A.	UFGG	ES01	XMAD	100	0.0001	EUR
Cisco Systems Inc.	CSCF	US02	XNAS	100	0.0001	USD
Citigroup Inc.	CITG	US01	XNYS	100	0.0001	USD

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Clariant AG - N.	CLNF	CH01	XVTX	100	0.0001	CHF
CNH Industrial N.V.	FIMF	IT01	XMIL	1000	0.0001	EUR
CNP Assurances S.A.	XNPF	FR01	XPAR	100	0.0001	EUR
Cobham PLC	COBF	GB01	XLON	1000	0.0001	GBX
Coca Cola Hellenic Bottling Co. S.A.	HCBG	GR01	XATH	100	0.0001	EUR
Coca-Cola Co., The	KOFF	US01	XNYS	100	0.0001	USD
Coca-Cola Enterprises Inc.	CEFF	US01	XNYS	100	0.0001	USD
Cofinimmo S.A.	COFF	BE01	XBRU	100	0.0001	EUR
Colgate-Palmolive Co.	CLFF	US01	XNYS	100	0.0001	USD
Comcast Corp.	CMCF	US02	XNAS	100	0.0001	USD
Commerzbank AG	CBKG	DE01	XETR	100	0.0001	EUR
Commerzbank AG	CBKH	DE01	XETR	100	0.0001	EUR
Compagnie de Saint-Gobain S.A.	GOBG	FR01	XPAR	100	0.0001	EUR
Companhia de Bebidas das Americas Prf	A4VF	BR01	XNYS	100	0.0001	USD
Compass Group PLC	CPGF	GB01	XLON	1000	0.0001	GBX
ConocoPhillips	COPF	US01	XNYS	100	0.0001	USD
Continental AG	CONH	DE01	XETR	100	0.0001	EUR
CONWERT IMMOBILIEN INVEST SE	CORF	AT01	XVIE	100	0.0001	EUR
Corbion N.V.	CSMG	NL01	XAMS	100	0.0001	EUR
Corio N.V.	CL6G	NL01	XAMS	100	0.0001	EUR
Corning Inc.	GLWF	US01	XNYS	100	0.0001	USD
Corporación Financiera Alba S.A.	CSVG	ES01	XMAD	100	0.0001	EUR
Costco Wholesale Corp.	COSF	US02	XNAS	100	0.0001	USD
Covidien Ltd.	COVF	US01	XNYS	100	0.0001	USD
Crédit Agricole S.A.	XCAH	FR01	XPAR	100	0.0001	EUR
Credit Suisse Group AG	CSGH	CH01	XVTX	100	0.0001	CHF
Credito Emiliano S.p.A.	CEMF	IT01	XMIL	1000	0.0001	EUR
CRH PLC	CRGG	IE01	XDUB	100	0.0001	EUR
Croda International PLC	6CMF	GB01	XLON	1000	0.0001	GBX
CropEnergies AG	CE2F	DE01	XETR	100	0.0001	EUR
CSX Corp.	CSXF	US01	XNYS	100	0.0001	USD
CVS Caremark Corp.	CVSF	US01	XNYS	100	0.0001	USD
Daimler AG	DAIF	DE01	XETR	100	0.0001	EUR
Danaher Corp.	DHRF	US01	XNYS	100	0.0001	USD
Danone S.A.	BSNH	FR01	XPAR	100	0.0001	EUR
Danone S.A.	BSNH	FR01	XPAR	100	0.0001	EUR

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Darden Restaurants Inc.	DRIF	US01	XNYS	100	0.0001	USD
Dassault Systemes S.A.	DSYF	FR01	XPAR	100	0.0001	EUR
Deere & Co.	DEFF	US01	XNYS	100	0.0001	USD
Delhaize Group S.A.	DHZF	BE01	XBRU	100	0.0001	EUR
Delta Lloyd	DLOF	NL01	XAMS	100	0.0001	EUR
Deutsche Bank AG	DBKG	DE01	XETR	100	0.0001	EUR
Deutsche Börse AG	DB1H	DE01	XETR	100	0.0001	EUR
Deutsche EuroShop AG	DEQF	DE01	XETR	100	0.0001	EUR
Deutsche Lufthansa AG	LHAF	DE01	XETR	100	0.0001	EUR
Deutsche Post AG	DPWF	DE01	XETR	100	0.0001	EUR
Deutsche Telekom AG	DTEF	DE01	XETR	100	0.0001	EUR
Deutsche Wohnen AG	DWNF	DE01	XETR	100	0.0001	EUR
Deutz AG	DEZF	DE01	XETR	100	0.0001	EUR
Devon Energy Corp. [New]	DVNF	US01	XNYS	100	0.0001	USD
Devry Education Group Inc.	DVFF	US01	XNYS	100	0.0001	USD
Dexia S.A.	DXBF	FR01	XPAR	100	0.0001	EUR
Diageo PLC	DGEF	GB01	XLON	1000	0.0001	GBX
Dialog Semiconductor plc	DLGF	DE01	XETR	100	0.0001	EUR
Dieteren S.A.	DIEF	BE01	XBRU	100	0.0001	EUR
DIRECTV Group Inc.. The	DTVf	US02	XNAS	100	0.0001	USD
Distribuidora Internacional de Alimentacion S.A.	DIAF	ES01	XMAD	100	0.0001	EUR
DMG MORI SEIKI AG	GLDF	DE01	XETR	100	0.0001	EUR
Dominion Diamond Corporation	HWDF	CA01	XNYS	100	0.0001	USD
Dominion Resources Inc. [New]	DFFF	US01	XNYS	100	0.0001	USD
Draegerwerk AG	DRWF	DE01	XETR	100	0.0001	EUR
Drax Group PLC	D9FF	GB01	XLON	1000	0.0001	GBX
Drillisch AG	DRLF	DE01	XETR	100	0.0001	EUR
DSG International PLC	DSGF	GB01	XLON	1000	0.0001	GBX
Du Pont Nemours & Co.	DDFF	US01	XNYS	100	0.0001	USD
Duerr AG	DUEF	DE01	XETR	100	0.0001	EUR
Duke Energy Corp. [New]	DUKF	US01	XNYS	100	0.0001	USD
E.ON SE	EOAH	DE01	XETR	100	0.0001	EUR
eBay Inc.	EBAF	US02	XNAS	100	0.0001	USD
Ebro Foods S.A.	AZUK	ES01	XMAD	100	0.0001	EUR
Ecopetrol S.A.	ECHF	US01	XNYS	100	0.0001	USD
Edenred	QSVF	FR01	XPAR	100	0.0001	EUR
EDP - Energias de Portugal S.A.	EDPF	PT01	XLIS	100	0.0001	EUR
Eiffage S.A.	EF3G	FR01	XPAR	100	0.0001	EUR
Eldorado Gold Corporation	ELOF	CA01	XNYS	100	0.0001	USD



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Electricité de France (E.D.F.)	E2FF	FR01	XPAR	100	0.0001	EUR
Eli Lilly & Co.	LLYF	US01	XNYS	100	0.0001	USD
Elia System Operator N.V.	ELIF	BE01	XBRU	100	0.0001	EUR
Elisa Ojy	EIAG	FI01	XHEL	100	0.0001	EUR
ElringKlinger AG	ZILG	DE01	XETR	100	0.0001	EUR
EMC Corp. [Mass.]	EMCF	US01	XNYS	100	0.0001	USD
Emerson Electric Co.	EMRF	US01	XNYS	100	0.0001	USD
Empresa Brasileira de Aeronautica SA	ERJF	BR01	XNYS	100	0.0001	USD
EMS Chemie HLDG	EMSF	CH01	XSWX	100	0.0001	CHF
Enagas S.A.	EG4F	ES01	XMAD	100	0.0001	EUR
Enbridge Inc.	EN3F	CA01	XNYS	100	0.0001	USD
Encana Corporation	PCDF	CA01	XNYS	100	0.0001	USD
Enel S.p.A.	ENLG	IT01	XMIL	1000	0.0001	EUR
Enerplus Corp.	ERFF	CA01	XNYS	100	0.0001	USD
Eni S.p.A.	ENTG	IT01	XMIL	1000	0.0001	EUR
Enterprise Inns PLC	ETIF	GB01	XLON	1000	0.0001	GBX
EOG Resources Inc.	EOGF	US01	XNYS	100	0.0001	USD
Eramet S.A.	ERAF	FR01	XPAR	100	0.0001	EUR
ERG SPA	ER9F	IT01	XMIL	1000	0.0001	EUR
Erste Bank der oesterreichischen Sparkassen AG	EBOF	AT01	XVIE	100	0.0001	EUR
Erste Group Bank AG	EBOG	AT01	XVIE	100	0.0001	EUR
Essilor International - Compagnie Générale d'Optique S.A.	EFXF	FR01	XPAR	100	0.0001	EUR
Établissements Franz Colruyt S.A.	EFCG	BE01	XBRU	100	0.0001	EUR
Établissements Maurel et Prom S.A.	ETXF	FR01	XPAR	100	0.0001	EUR
Euler Hermes S.A.	ELEF	FR01	XPAR	100	0.0001	EUR
Eurazeo	RFXH	FR01	XPAR	100	0.0001	EUR
Eurocash SA	ECAF	PL01	XWAR	100	0.0001	EUR
Eurofins Scientific Group S.A.	ESSF	FR01	XPAR	100	0.0001	EUR
Euromicron AG	EUCF	DE01	XETR	100	0.0001	EUR
European Aeronautic Defence and Space Co. EADS N.V.	EADF	FR01	XPAR	100	0.0001	EUR
Eutelsat Communications S.A.	E3BF	FR01	XPAR	100	0.0001	EUR
EVN	EVNF	AT01	XVIE	100	0.0001	EUR
Evonik Industries AG	EVKF	DE01	XETR	100	0.0001	EUR

<b>Futures on Shares of</b>	<b>Product ID</b>	<b>Group ID*</b>	<b>Cash Market-ID*</b>	<b>Contract Size</b>	<b>Minimum Price Change</b>	<b>Currency **</b>
Evotec AG	EVTF	DE01	XETR	100	0.0001	EUR
Evrax Group S.A.	HK1G	RU11	XLON	100	0.0001	USD
Exco Resources Inc.	XCOF	US01	XNYS	100	0.0001	USD
Exelon Corp.	EXCF	US01	XNYS	100	0.0001	USD
Exor S.p.A.	IILG	IT01	XMIL	1000	0.0001	EUR
Experian Group PLC	EXPF	GB01	XLON	1000	0.0001	GBX
Express Scripts Holding Company	ESRF	US02	XNAS	100	0.0001	USD
Exxon Mobil Corp.	XOMF	US01	XNYS	100	0.0001	USD
Facebook Inc.	FBF	US02	XNAS	100	0.0001	USD
Faurecia S. A.	FAUF	FR01	XPAR	100	0.0001	EUR
Federated Investors Inc.	FIIF	US01	XNYS	100	0.0001	USD
Fedex Corp.	FDXF	US01	XNYS	100	0.0001	USD
Fielmann AG	FIEF	DE01	XETR	100	0.0001	EUR
Finmeccanica S.p.A.	FMNG	IT01	XMIL	1000	0.0001	EUR
Firstgroup PLC	FGPG	GB01	XLON	1000	0.0001	GBX
Flughafen Wien AG	FLUF	AT01	XVIE	100	0.0001	EUR
Fomento de Construcciones y Contratas S.A.	FCCG	ES01	XMAD	100	0.0001	EUR
Fonciere des Regions	FDRF	FR01	XPAR	100	0.0001	EUR
Fondiaria - S.A.I S.p.A.	SOAH	IT01	XMIL	1000	0.0001	EUR
Fortum Ojy	FOTG	FI01	XHEL	100	0.0001	EUR
FPL Group Inc.	FPLF	US01	XNYS	100	0.0001	USD
Franco-Nevada Corporation	FNVF	CA01	XNYS	100	0.0001	USD
Fraport AG Frankfurt Airport Services Worldwide	FRAG	DE01	XETR	100	0.0001	EUR
freenet AG	FNTF	DE01	XETR	100	0.0001	EUR
Freeport-McMoRan Corp. & Gold Inc.	FCXG	US01	XNYS	100	0.0001	USD
Fresenius Medical Care AG & Co. KGaA	FMEH	DE01	XETR	100	0.0001	EUR
Fresenius SE - Vz.	FREG	DE01	XETR	100	0.0001	EUR
Frontier Communication Corp.	FTRF	US02	XNAS	100	0.0001	USD
FUCHS PETROLUB SE	FPEF	DE01	XETR	100	0.0001	EUR
Fugro N.V.	FUGF	NL01	XAMS	100	0.0001	EUR
Fugro N.V.	FUGG	NL01	XAMS	100	0.0001	EUR
G4S PLC	GFSF	GB01	XLON	1000	0.0001	GBX
Gafisa SA	G4AF	BR01	XNYS	100	0.0001	USD
Gagfah S.A.	GFJF	DE01	XETR	100	0.0001	EUR
Galenica AG	GANF	CH01	XVTX	10	0.0001	CHF
Galp Energia SGPS S.A.	GALF	PT01	XLIS	100	0.0001	EUR

<b>Futures on Shares of</b>	<b>Product ID</b>	<b>Group ID*</b>	<b>Cash Market-ID*</b>	<b>Contract Size</b>	<b>Minimum Price Change</b>	<b>Currency **</b>
GAM Holding AG	GAMF	CH01	XVTX	100	0.0001	CHF
Gamesa Corporacion Tecnologica S.A.	GTQF	ES01	XMAD	100	0.0001	EUR
Gamestop Corporation	GMEF	US01	XNYS	100	0.0001	USD
Gas Natural SDG S.A.	GANG	ES01	XMAD	100	0.0001	EUR
Gazprom Neftyanaya Kompaniya	SCFF	RU01	XLON	100	0.0001	USD
GDF SUEZ	GZFG	FR01	XPAR	100	0.0001	EUR
GEA Group AG	G1AF	DE01	XETR	100	0.0001	EUR
Geberit AG - N.	GBRI	CH01	XVTX	100	0.0001	CHF
Gecina	GI6F	FR01	XPAR	100	0.0001	EUR
Gemalto N.V.	LDVF	NL01	XAMS	100	0.0001	EUR
General Dynamics Corp.	GDFE	US01	XNYS	100	0.0001	USD
General Electric Co.	GECF	US01	XNYS	100	0.0001	USD
General Mills Inc.	GISF	US01	XNYS	100	0.0001	USD
Geox S.p.A.	GEOF	IT01	XMIL	1000	0.0001	USD
Gerdau SA	GGBF	BR01	XNYS	100	0.0001	USD
Gerresheimer AG	GXIF	IT01	XMIL	1000	0.0001	USD
Gerry Weber International AG	GWIF	DE01	XETR	100	0.0001	EUR
GETIN HOLDING SA	GTNF	PL01	XWAR	1000	0.0001	EUR
Gigaset AG	AQUF	DE01	XETR	100	0.0001	EUR
Gildan Activewear Inc.	VGAF	CA01	XNYS	100	0.0001	USD
Gilead Sciences Inc.	GILF	US02	XNAS	100	0.0001	USD
Givaudan AG - N.	GIVG	CH01	XVTX	10	0.0001	CHF
GKN PLC	GKNF	GB01	XLON	1000	0.0001	GBX
GlaxoSmithKline PLC	GSKG	GB01	XLON	1000	0.0001	GBX
Glencore Xstrata International PLC	GLEF	GB01	XLON	1000	0.0001	GBX
GLOBE TRADE CENTRE SA	GTCF	PL01	XWAR	100	0.0001	EUR
Goldcorp Inc.	GGOF	CA01	XNYS	100	0.0001	USD
Goldman Sachs Group Inc.	GOSF	US01	XNYS	100	0.0001	USD
Google Inc.	GOOF	US02	XNAS	100	0.0001	USD
Goupe Eurotunnels S. A.	TNUF	FR01	XPAR	100	0.0001	EUR
Granite Real Estate Investment Trust	MIMF	CA01	XNYS	100	0.0001	USD
Grifols S.A.	OZTG	ES01	XMAD	100	0.0001	EUR
Groupe Bruxelles Lambert S.A.	EAIK	BE01	XBRU	100	0.0001	EUR
GRUPA LOTOS SA	LTSF	PL01	XWAR	100	0.0001	EUR
GSW Immobilien AG	GIBF	DE01	XETR	100	0.0001	EUR
GTECH S. p. A.	N4GG	IT01	XMIL	1000	0.0001	EUR
Halliburton Co.	HALF	US01	XNYS	100	0.0001	USD

<b>Futures on Shares of</b>	<b>Product ID</b>	<b>Group ID*</b>	<b>Cash Market-ID*</b>	<b>Contract Size</b>	<b>Minimum Price Change</b>	<b>Currency **</b>
Hamburger Hafen u. Logistik AG	HHLF	DE01	XETR	100	0.0001	EUR
Hammerson PLC	HMSG	GB01	XLON	1000	0.0001	GBX
Hannover Rück SE	HNRH	DE01	XETR	100	0.0001	EUR
Havas S.A.	HAVG	FR01	XPAR	100	0.0001	EUR
HeidelbergCement AG	HEFG	DE01	XETR	100	0.0001	EUR
Heidelberger Druckmaschinen AG	HDDG	DE01	XETR	100	0.0001	EUR
Heineken Holding N.V.	HEHF	NL01	XAMS	100	0.0001	EUR
Heineken N.V.	HNKF	NL01	XAMS	100	0.0001	EUR
Hellenic Telecommunications Organization S.A.	OTEF	GR01	XATH	100	0.0001	EUR
Henkel KGaA	HESF	DE01	XETR	100	0.0001	EUR
Henkel KGaA - Vz.	HENG	DE01	XETR	100	0.0001	EUR
HERA SPA	HE9F	IT01	XMIL	1000	0.0001	EUR
Hermes International S.A.	HMIH	FR01	XPAR	100	0.0001	EUR
Hess Corp.	AHCF	US01	XNYS	100	0.0001	USD
Hewlett-Packard Co.	HPQF	US01	XNYS	100	0.0001	USD
hgregg Inc.	HGGF	US01	XNYS	100	0.0001	USD
hibu PLC	YELF	GB01	XLON	1000	0.0001	GBX
HOCHTIEF AG	HOTF	DE01	XETR	100	0.0001	EUR
Holcim Ltd. - N.	HOLH	CH01	XVTX	100	0.0001	CHF
Home Depot Inc.. The	HDFP	US01	XNYS	100	0.0001	USD
Home Retail Group PLC	HOMF	GB01	XLON	1000	0.0001	GBX
Honeywell International Inc.	HONF	US01	XNYS	100	0.0001	USD
HSBC Holdings PLC	HSBG	GB01	XLON	1000	0.0001	GBX
Hudbay Minerals Inc.	OCKF	CA01	XNYS	100	0.0001	USD
Hugo Boss AG	BOSF	DE01	XETR	100	0.0001	EUR
Huhtamäki Oyj	HUKF	FI01	XHEL	100	0.0001	EUR
Hunt [J.B.] Transport Services Inc.	JBHF	US02	XNAS	100	0.0001	USD
Iamgold Corporation	IALF	CA01	XNYS	100	0.0001	USD
Iberdrola S.A.	IBEG	ES01	XMAD	100	0.0001	EUR
Iberdrola S.A.	IBEP	ES02	XMAD	100	0.0001	EUR
Icade S.A.	ICAG	FR01	XPAR	100	0.0001	EUR
ICAP PLC	IAPF	GB01	XLON	1000	0.0001	GBX
Iliad S. A.	ILDF	FR01	XPAR	100	0.0001	EUR
IMERYS S.A.	NKFG	FR01	XPAR	100	0.0001	EUR
IMI PLC	IMIF	GB01	XLON	1000	0.0001	GBX
Immofinanz AG	IMOG	AT01	XVIE	100	0.0001	EUR
Imperial Oil Ltd.	IMPF	CA01	XASE	100	0.0001	USD
Imperial Tobacco Group PLC	IMTG	GB01	XLON	1000	0.0001	GBX

<b>Futures on Shares of</b>	<b>Product ID</b>	<b>Group ID*</b>	<b>Cash Market-ID*</b>	<b>Contract Size</b>	<b>Minimum Price Change</b>	<b>Currency **</b>
Inchcape PLC	INCF	GB01	XLON	1000	0.0001	GBX
Independent News and Media PLC	IPDG	IE01	XDUB	100	0.0001	EUR
Inditex	IXDJ	ES01	XMAD	100	0.0001	EUR
Inditex (bar)	IXDK	ES01	XMAD	100	0.0001	EUR
Inditex (physisch)	IXDQ	ES02	XMAD	100	0.0001	EUR
Indra Sistemas S.A.	IDAF	ES01	XMAD	100	0.0001	EUR
Industria de Diseño Textil S.A.	IXDP	ES02	XMAD	100	0.0001	EUR
Infineon Technologies AG	IFXG	DE01	XETR	100	0.0001	EUR
Informa PLC	INFF	GB01	XLON	1000	0.0001	GBX
ING Groep N.V.	INNG	NL01	XAMS	100	0.0001	EUR
Inmarsat PLC	ISAF	GB01	XLON	1000	0.0001	GBX
Intel Corp.	INTF	US02	XNAS	100	0.0001	USD
Intercontinental Hotels Group PLC	IHGF	GB01	XLON	1000	0.0001	GBX
International Game Technology	IGTF	US01	XNYS	100	0.0001	USD
Intertek Group PLC	IT1F	GB01	XLON	1000	0.0001	GBX
Intesa Sanpaolo S.p.A.	IESI	IT01	XMIL	1000	0.0001	EUR
Intl Business Machines Corp.	IBMF	US01	XNYS	100	0.0001	USD
Intl. Cons. Airline Group	INRF	ES01	XMAD	100	0.0001	EUR
into properties PLC	LIIG	GB01	XLON	1000	0.0001	GBX
Investec PLC	INVF	GB01	XLON	1000	0.0001	GBX
Italcementi S.p.A.	ITAH	IT01	XMIL	1000	0.0001	EUR
Italmobiliare S.p.A.	ITMF	IT01	XMIL	1000	0.0001	EUR
Itau Unibanco Holding SA	I5UF	BR01	XNYS	100	0.0001	USD
ITT Educational Services Inc.	ESIF	US01	XNYS	100	0.0001	USD
ITV PLC	ITVG	GB01	XLON	1000	0.0001	GBX
IVG Immobilien AG	IVGG	DE01	XETR	100	0.0001	EUR
James River Coal Inc.	JRCF	US02	XNAS	100	0.0001	USD
Jastrzebska Spolka Weglowa SA	J2SF	PL01	XWAR	100	0.0001	EUR
JCDecaux S.A.	DCSG	FR01	XPAR	100	0.0001	EUR
Jenoptik AG	JENF	DE01	XETR	100	0.0001	EUR
Jeronimo Martins SGPS	JEMG	PT01	XLIS	100	0.0001	EUR
Johnson & Johnson	JNJF	US01	XNYS	100	0.0001	USD
Johnson Controls Inc.	JCIF	US01	XNYS	100	0.0001	USD
Johnson. Matthey PLC	JMAF	GB01	XLON	1000	0.0001	GBX
JPMorgan Chase & Co.	JPMF	US01	XNYS	100	0.0001	USD
JSC MMC Norilsk Nickel	NNIG	RU01	XLON	50	0.0001	USD
JSC SeverStal	RTSG	RU01	XLON	100	0.0001	USD
Julius Bär Gruppe AG – N.	BAEI	CH01	XVTX	100	0.0001	CHF

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Junghenrich AG	JUNF	DE01	XETR	100	0.0001	EUR
Juniper Networks Inc.	JNPF	US02	XNAS	100	0.0001	USD
Just Energy Group Inc.	JEGF	CA01	XNYS	100	0.0001	USD
K+S Aktiengesellschaft	SDXH	DE01	XETR	100	0.0001	EUR
Kaba Holding AG	KABF	DE01	XETR	100	0.0001	EUR
Kapsch TrafficCom AG	KTCF	AT01	XVIE	100	0.0001	EUR
Kazakhmys PLC	KAZF	GB01	XLON	1000	0.0001	GBX
KBC Groep N.V.	KDBG	BE01	XBRU	100	0.0001	EUR
Kellogg Co.	KELF	US01	XNYS	100	0.0001	USD
Kemira OYJ	KEMF	FI01	XHEL	100	0.0001	EUR
Kering	PPXF	FR01	XPAR	100	0.0001	EUR
Kering	PPXG	FR01	XPAR	100	0.0001	EUR
KERNEL HOLDING S.A.	KERF	PL01	XWAR	100	0.0001	EUR
Kerry Group PLC	KYGG	IE01	XDUB	100	0.0001	EUR
Kesko Oy	KEKG	FI01	XHEL	100	0.0001	EUR
KGHM POLSKA MIEDZ SA	KGHF	PL01	XWAR	100	0.0001	EUR
Kimberly-Clark Corp.	KMBF	US01	XNYS	100	0.0001	USD
Kingfisher PLC	KGFF	GB01	XLON	1000	0.0001	GBX
Kingspan Group PLC	KRXF	IE01	XDUB	100	0.0001	EUR
Kinross Gold Corporation	KINF	CA01	XNYS	100	0.0001	USD
Kion Group AG	KGXF	DE01	XETR	100	0.0001	EUR
Klépierre S.A.	LIFH	FR01	XPAR	100	0.0001	EUR
Kloekner & Co AG	KCOH	DE01	XETR	100	0.0001	EUR
Kone Corp.	KC4I	FI01	XHEL	100	0.0001	EUR
Koninklijke Ahold N.V.	AHOG	NL01	XAMS	100	0.0001	EUR
Koninklijke BAM Groep N.V.	BGPG	NL01	XAMS	100	0.0001	EUR
Koninklijke BAM Groep N.V.	DSMF	NL01	XAMS	100	0.0001	EUR
Koninklijke Boskalis Westminster NV	KBWF	NL01	XAMS	100	0.0001	EUR
Koninklijke KPN N.V	KPNG	NL01	XAMS	100	0.0001	EUR
Koninklijke Philips N.V.	PH1F	NL01	XAMS	100	0.0001	EUR
Kontron AG	KBCF	DE01	XETR	100	0.0001	EUR
Krones AG	KRNF	DE01	XETR	100	0.0001	EUR
Kudelski S.A.	KUDG	CH01	XVTX	100	0.0001	CHF
Kühne & Nagel Internat. AG	KNIH	CH01	XVTX	100	0.0001	CHF
KUKA AG	IWKF	DE01	XETR	100	0.0001	EUR
Kuoni Reisen Holding AG	KUNF	CH01	XSWX	100	0.0001	CHF
Ladbrokes PLC	LADF	GB01	XLON	1000	0.0001	GBX
Lafarge S.A.	CILF	FR01	XPAR	100	0.0001	EUR
Lagardere S.C.A.	LAGG	FR01	XPAR	100	0.0001	EUR

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Land Securities Group PLC	LANG	GB01	XLON	1000	0.0001	GBX
LANXESS AG	LXSF	DE01	XETR	100	0.0001	EUR
Las Vegas Sands Corp.	LVSF	US01	XNYS	100	0.0001	USD
LDK Solar Co. Ltd.	LDKF	US01	XNYS	100	0.0001	USD
Legal & General Group PLC	LGEF	GB01	XLON	1000	0.0001	GBX
Legrand S.A.	LRCF	FR01	XPAR	100	0.0001	EUR
Lenzing AG	LENG	AT01	XVIE	100	0.0001	EUR
LEONI AG	LEOF	DE01	XETR	100	0.0001	EUR
Linde AG	LING	DE01	XETR	100	0.0001	EUR
Lloyds TSB Group PLC	LLOG	GB01	XLON	1000	0.0001	GBX
Lockheed Martin Corp.	LMTF	US01	XNYS	100	0.0001	USD
Logitech International S.A.-N.	LOGG	CH01	XSWX	100	0.0001	CHF
London Stock Exchange Group PLC	LSEF	GB01	XLON	1000	0.0001	GBX
Lonmin PLC	LMIG	GB01	XLON	1000	0.0001	GBX
Lonza Group AG - N.	LONF	CH01	XVTX	100	0.0001	CHF
L'Oréal S.A.	LORF	FR01	XPAR	100	0.0001	EUR
Lowe's Companies Inc.	LOWF	US01	XNYS	100	0.0001	USD
LUBELSKI WĘGIEL BOGDANKA SPÓŁKA AKCYJNA	LWBF	PL01	XWAR	100	0.0001	EUR
Luxottica Group S.p.A.	LUXG	IT01	XMIL	1000	0.0001	EUR
LVMH Moët Hennessy Louis Vuitton S.A.	MOHF	FR01	XPAR	100	0.0001	EUR
M6 Métropole Télévision S.A.	MMTG	FR01	XPAR	100	0.0001	EUR
Magna International Inc.	MGIF	CA01	XNYS	100	0.0001	USD
Magnit OAO	MAGF	RU01	XLON	100	0.0001	USD
Magnitogorskiy Metallu.Kombinat OAO	MHQF	RU01	XLON	100	0.0001	USD
MAN AG - Vz.	MA3F	DE01	XETR	100	0.0001	EUR
MAN Group PLC	EMGG	GB01	XLON	1000	0.0001	GBX
MAN SE	MANG	DE01	XETR	100	0.0001	EUR
Manulife Financial Corporation	MLUF	CA01	XNYS	100	0.0001	USD
Mapfre S.A.	CMAI	ES01	XMAD	100	0.0001	EUR
Marathon Oil Corp.	MROF	US01	XNYS	100	0.0001	USD
Marfin Investment Group S.A.	MIGF	GR01	XATH	100	0.0001	EUR
Marks & Spencer Group PLC	MKSF	GB01	XLON	1000	0.0001	GBX
Marriott International Inc.	MARF	US02	XNAS	100	0.0001	USD
MasterCard Inc.	MAFF	US01	XNYS	100	0.0001	USD
McDonald's Corp.	MCDF	US01	XNYS	100	0.0001	USD
McGraw Hill Financial Inc.	MHLF	US01	XNYS	100	0.0001	USD

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Mechel OAO	MECF	US01	XNYS	100	0.0001	USD
Mediaset España Comunicación S.A.	RWWF	ES01	XMAD	100	0.0001	EUR
Mediaset S.p.A.	MDSF	IT01	XMIL	1000	0.0001	EUR
Mediobanca SpA	ME9G	IT01	XMIL	1000	0.0001	EUR
Mediolanum S.p.A.	MUNG	IT01	XMIL	1000	0.0001	EUR
Medtronic Inc.	MDTF	US01	XNYS	100	0.0001	USD
Meliá Hotels Intl SA	MELF	ES01	XMAD	100	0.0001	EUR
Merck & Co. Inc.	MCCF	US01	XNYS	100	0.0001	USD
Merck KGaA	MRKG	DE01	XETR	100	0.0001	EUR
MetLife Inc.	METF	US01	XNYS	100	0.0001	USD
METRO AG	MEOF	DE01	XETR	100	0.0001	EUR
METRO AG - Vz.	ME3F	DE01	XETR	100	0.0001	EUR
Metso Corp.	VLMH	FI01	XHEL	100	0.0001	EUR
MGM Mirage	MGMF	US01	XNYS	100	0.0001	USD
Michelin et Cie S.C.p.A.	MLXF	FR01	XPAR	100	0.0001	EUR
Microsoft Corp.	MSTF	US02	XNAS	100	0.0001	USD
Mitchells & Butlers PLC	MABF	GB01	XLON	1000	0.0001	GBX
MLP AG	MLPF	DE01	XETR	100	0.0001	EUR
Mobil'niye Telesistemy OAO	MKYF	US01	XNYS	100	0.0001	USD
Mobistar S.A.	MOSI	BE01	XBRU	100	0.0001	EUR
Mondelez International Inc.	KFTF	US01	XNAS	100	0.0001	USD
Monsanto Co.	MOOF	US01	XNYS	100	0.0001	USD
Moody's Corp	DUTF	US01	XNYS	100	0.0001	USD
Morgan Stanley	DWDF	US01	XNYS	100	0.0001	USD
MorphoSys AG	MORF	DE01	XETR	100	0.0001	EUR
Morrison William Supermarkets PLC	MRWF	GB01	XLON	1000	0.0001	GBP
MTU Aero Engines AG	MTXF	DE01	XETR	100	0.0001	EUR
Münchener Rückversicherungs-Gesellschaft AG	MU2G	DE01	XETR	100	0.0001	EUR
MVV Energie AG	MVVF	DE01	XETR	100	0.0001	EUR
National Bank of Greece S.A.	NAGF	GR01	XATH	100	0.0001	EUR
National Grid PLC	NGFF	GB01	XLON	1000	0.0001	GBX
National Oilwell Varco Inc.	NO8F	US01	XNYS	100	0.0001	USD
Natixis S.A.	KNFI	FR01	XPAR	100	0.0001	EUR
Neftyanaya Kompaniya Rosneft	OJSG	RU01	XLON	100	0.0001	USD
Neopost S.A.	NP6G	FR01	XPAR	100	0.0001	EUR
Neste Oil Corp Ojy	NEFF	FI01	XHEL	100	0.0001	EUR
Nestlé S.A. - N.	NESG	CH01	XVTX	100	0.0001	CHF
Newmont Mining Corp.	NEMF	US01	XNYS	100	0.0001	USD



<b>Futures on Shares of</b>	<b>Product ID</b>	<b>Group ID*</b>	<b>Cash Market-ID*</b>	<b>Contract Size</b>	<b>Minimum Price Change</b>	<b>Currency **</b>
Nexans	NXSF	FR01	XPAR	100	0.0001	EUR
Next PLC	NXTF	GB01	XLON	1000	0.0001	GBX
Nielsen Holdings N.V.	NSLF	US01	XNYS	100	0.0001	USD
Nike Inc.	NKEF	US01	XNYS	100	0.0001	USD
Nobel Biocare Holding AG	NOBH	CH01	XVTX	100	0.0001	CHF
Nokia Corp. Ojy	NO3F	FI01	XHEL	100	0.0001	EUR
Nokian Renkaat Oyj	NREF	FI01	XHEL	100	0.0001	EUR
Nordea Bank AB	NDBF	SE01	XSSE	100	0.0001	EUR
Nordex AG	NDXF	DE01	XETR	100	0.0001	EUR
Norfolk Southern Corp.	NSCF	US01	XNYS	100	0.0001	USD
Norsk Hydro ASA	NHYG	NO01	XOSL	100	0.0001	EUR
Northern Trust Corp.	NTRF	US02	XNAS	100	0.0001	USD
Novartis AG - N.	NOVF	CH01	XVTX	100	0.0001	CHF
Novolipetskiy Metallurgicheskiy Kombinat	N7MF	RU01	XLON	100	0.0001	USD
Novorossiyski Mors. Torgovi Port OAO	NCSF	RU01	XLON	100	0.0001	USD
Nucor Corp.	NUEF	US01	XNYS	100	0.0001	USD
Nutreco N. V.	NU3F	NL01	XAMS	100	0.0001	EUR
NVIDIA Corp.	NVDF	US02	XNAS	100	0.0001	USD
OAO LUKOIL Oil Company	LUKF	RU01	XLON	100	0.0001	USD
OAO NOVATEK	N10F	RU01	XLON	100	0.0001	USD
OAO Rostelecom	RTLF	RU01	XLON	100	0.0001	USD
OAO Surgutneftegaz	SGNF	RU01	XLON	100	0.0001	USD
Oberbank AG	OBKF	AT01	XVIE	100	0.0001	EUR
OC Oerlikon Corporation AG - N.	OERG	CH01	XVTX	100	0.0001	CHF
Occidental Petroleum Corp.	OXYF	US01	XNYS	100	0.0001	USD
Old Mutual PLC	OMLF	GB01	XLON	1000	0.0001	GBX
OMV AG	OMVF	AT01	XVIE	100	0.0001	EUR
OPAP S.A.	GF8F	GR01	XATH	100	0.0001	EUR
Oracle Corp.	ORCF	US01	XNYS	100	0.0001	USD
Orange	FTEF	FR01	XPAR	100	0.0001	EUR
Orpea	ORPF	FR01	XPAR	100	0.0001	EUR
Oskosh Corporation	OK3F	CA01	XNYS	100	0.0001	USD
OSRAM Licht AG	OSRF	DE01	XETR	100	0.0001	EUR
Österreichische Post AG	PSTF	AT01	XVIE	100	0.0001	EUR
Outokumpu Ojy	OUTF	FI01	XHEL	100	0.0001	EUR
Palfinger AG	PALF	AT01	XVIE	100	0.0001	EUR
Panalpina Weltransport (Holding) AG	PWTG	CH01	XSWX	100	0.0001	CHF
Pargesa Holding S.A.	PARH	CH01	XSWX	100	0.0001	CHF

<b>Futures on Shares of</b>	<b>Product ID</b>	<b>Group ID*</b>	<b>Cash Market-ID*</b>	<b>Contract Size</b>	<b>Minimum Price Change</b>	<b>Currency **</b>
Park National Corporation	PRKF	CA02	XASE	100	0.0001	USD
Partners Grp Holding AG	PGHF	CH01	XSWX	100	0.0001	CHF
PBG SPÓŁKA AKCYJNA	PBGF	PL01	XWAR	100	0.0001	EUR
Peabody Energy Corp.	BTUF	US01	XNYS	100	0.0001	USD
Pearson PLC	PSOF	GB01	XLON	1000	0.0001	GBX
Pembina Pipeline Corporation	P5PF	CA01	XNYS	100	0.0001	USD
Pengrowth Energy Corporation	P8KF	CA01	XNYS	100	0.0001	USD
Penn West Petroleum Ltd.	PWEF	CA01	XNYS	100	0.0001	USD
Pennon Group PLC	PNNF	GB01	XLON	1000	0.0001	GBX
PepsiCo Inc.	PEPF	US01	XNYS	100	0.0001	USD
Permanent TSB Group Holdings PLC	ILBG	IE01	XDUB	100	0.0001	EUR
Persimmon PLC	PSNF	GB01	XLON	1000	0.0001	GBX
Petrofac Ltd.	P2FG	GB01	XLON	1000	0.0001	GBX
Petroleo Brasileiro SA	PBRF	BR01	XNYS	100	0.0001	USD
Peugeot S.A.	PEUG	FR01	XPAR	100	0.0001	EUR
Pfeiffer Vacuum Technology AG	PFVF	DE01	XETR	100	0.0001	EUR
Pfizer Inc.	PFEF	US01	XNYS	100	0.0001	USD
Pharmstandard OAO	GO1F	RU01	XLON	100	0.0001	USD
Philip Morris International Inc.	PMFF	US01	XNYS	100	0.0001	USD
Phoenix Solar AG	PSAF	DE01	XETR	100	0.0001	EUR
PIK Group OJSC	PIQF	RU01	XLON	1000	0.0001	USD
Piraeus Bank S.A.	BKPF	GR01	XATH	100	0.0001	EUR
Pirelli & C. S.p.A.	PILH	IT01	XMIL	1000	0.0001	EUR
PKO BANK POLSKI SA	PKOF	PL01	XWAR	100	0.0001	EUR
PNC Financial Services Group, The	PNCF	US01	XNYS	100	0.0001	USD
Pohjola Bank PLC	OKBF	FI01	XHEL	100	0.0001	EUR
Polska Grupa Energetyczna SA	PGEF	PL01	XWAR	100	0.0001	EUR
POLSKI KONCERN NAFTOWY SA	PKNF	PL01	XWAR	100	0.0001	EUR
POLSKIE GORNICTWO NAFTOWE I	PGNF	PL01	XWAR	1000	0.0001	EUR
Porsche Automobil Holding SE	PORK	DE01	XETR	100	0.0001	EUR
Portugal Telecom SGPS S. A.	PTCH	PT01	XLIS	100	0.0001	EUR
PostNL NV	PNLF	NL01	XAMS	100	0.0001	EUR
Potash Corp. of Saskatchewan Inc.	POCF	CA01	XNYS	100	0.0001	USD
POWSZECHNY ZAKLAD UBEZPIECZE	PZUF	PL01	XWAR	100	0.0001	EUR
Praktiker AG	PRAF	DE01	XETR	100	0.0001	EUR

<b>Futures on Shares of</b>	<b>Product ID</b>	<b>Group ID*</b>	<b>Cash Market-ID*</b>	<b>Contract Size</b>	<b>Minimum Price Change</b>	<b>Currency **</b>
Praxair Inc.	PXFF	US01	XNYS	100	0.0001	USD
Praxair Inc.	PXFF	US01	XNYS	100	0.0001	USD
Precision Drilling Corporation	PREF	CA01	XNYS	100	0.0001	USD
Premier Foods PLC	PFDG	GB01	XLON	1000	0.0001	GBX
Procter & Gamble Co.. The	PGFF	US01	XNYS	100	0.0001	USD
Progressive Waste Solutions Ltd.	BINF	CA01	XNYS	100	0.0001	USD
ProSiebenSat.1Media AG	PSMG	DE01	XETR	100	0.0001	EUR
Provident Financial PLC	PFGF	GB01	XLON	1000	0.0001	GBX
Prudential Financial Inc.	PLLF	US01	XNYS	100	0.0001	USD
Prudential PLC	PRUF	GB01	XLON	1000	0.0001	GBX
Prysmian S.p.A.	PRYF	IT01	XMIL	100	0.0001	EUR
PSI AG	PSIF	DE01	XETR	100	0.0001	EUR
PSP Swiss Property AG - N.	PSPG	CH01	XSWX	100	0.0001	CHF
Public Power Corp. of Greece S.A.	PU8F	GR01	XATH	100	0.0001	EUR
Publicis Groupe S.A.	PU4F	FR01	XPAR	100	0.0001	EUR
Puma AG	PUMF	DE01	XETR	100	0.0001	EUR
Punch Taverns PLC	PUBF	GB01	XLON	1000	0.0001	GBX
Qiagen N.V.	QIAF	DE01	XETR	100	0.0001	EUR
QSC AG	QSCF	DE01	XETR	100	0.0001	EUR
Qualcomm Inc.	QCOF	US02	XNAS	100	0.0001	USD
Quicksilver Resources Inc.	KWKF	US01	XNYS	100	0.0001	USD
R. R. Donnelley & Sons Company	DLLF	US02	XNAS	100	0.0001	USD
Raiffeisen International Bank-Holding AG	RAWG	AT01	XVIE	100	0.0001	EUR
Randgold Resources Ltd.	RGRF	GB01	XLON	1000	0.0001	GBX
Randstad Holding N.V.	RSHG	NL01	XAMS	100	0.0001	EUR
RATIONAL AG	RAAF	DE01	XETR	100	0.0001	EUR
Rautaruukki Oyj	RKKH	FI01	XHEL	100	0.0001	EUR
Raytheon Co.	RTNF	US01	XNYS	100	0.0001	USD
Reckitt Benckiser Group PLC	RBFF	GB01	XLON	1000	0.0001	GBX
Recordati SPA	RE9F	IT01	XMIL	1000	0.0001	EUR
Red Electrica Corporación S.A.	RE2G	ES01	XMAD	50	0.001	EUR
Reed Elsevier N.V.	ELVG	NL01	XAMS	100	0.0001	EUR
Reed Elsevier PLC	RELF	GB01	XLON	1000	0.0001	GBX
Rémy Cointreau S.A.	RCOG	FR01	XPAR	100	0.0001	EUR
Renault S.A.	RNLF	FR01	XPAR	100	0.0001	EUR
Rentokil Initial PLC	RTOF	GB01	XLON	1000	0.0001	GBX
Repsol S.A.	REPF	ES01	XMAD	100	0.0001	EUR

<b>Futures on Shares of</b>	<b>Product ID</b>	<b>Group ID*</b>	<b>Cash Market-ID*</b>	<b>Contract Size</b>	<b>Minimum Price Change</b>	<b>Currency **</b>
Repsol S.A.	REPP	ES02	XMAD	100	0.0001	EUR
Rexam PLC	REXG	GB01	XLON	1000	0.0001	GBX
Rheinmetall AG	RHMG	DE01	XETR	100	0.0001	EUR
RHI AG	RHIF	AT01	XVIE	100	0.0001	EUR
Rhodia S.A.	RHDG	FR01	XPAR	100	0.0001	EUR
RHÖN-KLINIKUM AG	RHKG	DE01	XETR	100	0.0001	EUR
Rio Tinto PLC	RIOG	GB01	XLON	1000	0.0001	GBX
Roche Holding AG	ROGF	CH01	XVTX	100	0.0001	CHF
Rogers Communication Inc.	RCIF	CA01	XNYS	100	0.0001	USD
Rolls-Royce Holdings PLC	RRFF	GB01	XLON	1000	0.0001	GBX
ROSENBAUER INTERNATIONAL AG	ROIF	AT01	XVIE	100	0.0001	EUR
Royal & Sun Alliance Insurance Group PLC	RSAF	GB01	XLON	1000	0.0001	GBX
Royal Bank of Canada	RYFF	CA01	XNYS	100	0.0001	USD
Royal Bank of Scotld Grp PLC.The	RBSG	GB01	XLON	1000	0.0001	GBX
Royal Caribbean Cruises Ltd.	RCLF	US01	XNYS	100	0.0001	USD
Royal Dutch Shell PLC - A shares	R6CF	NL01	XAMS	100	0.0001	EUR
Royal Dutch Shell PLC - B shares	RDBF	GB01	XLON	1000	0.0001	GBX
ROYAL IMTECH N.V.	IR3F	NL01	XAMS	100	0.0001	EUR
RPC Inc.	RLDF	US01	XNYS	100	0.0001	USD
RTL Group S.A.	RGSF	BE01	XBRU	100	0.0001	EUR
RusGidro OAO	RG2F	RU01	XLON	1000	0.0001	USD
RWE AG	RWEG	DE01	XETR	100	0.0001	EUR
RWE AG - Vz.	RW3G	DE01	XETR	100	0.0001	EUR
Ryanair Holdings PLC	RY4I	IE01	XDUB	100	0.0001	EUR
SABMiller PLC	SABF	GB01	XLON	1000	0.0001	GBX
Sacyr S.A.	VHMG	ES01	XMAD	100	0.0001	EUR
Sacyr S.A.	VHMH	ES01	XMAD	100	0.0001	EUR
SAFRAN	SEJF	FR01	XPAR	100	0.0001	EUR
Sage Group PLC	SGKF	GB01	XLON	1000	0.0001	GBX
Sainsbury PLC. J.	SBRF	GB01	XLON	1000	0.0001	GBX
Saipem S.p.A.	SPEH	IT01	XMIL	1000	0.0001	EUR
Salesforce.com Inc.	FOOG	US01	XNYS	100	0.0001	USD
Salzgitter AG	SZGG	DE01	XETR	100	0.0001	EUR
Sampo PLC	SMPF	FI01	XHEL	100	0.0001	EUR
Saneamento Basico do Estado SA	S5SF	BR01	XNYS	100	0.0001	USD

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Sanofi	SNWF	FR01	XPAR	100	0.0001	EUR
SanomaWSOY Ojy	SWSF	FI01	XHEL	100	0.0001	EUR
SAP AG	SAPI	DE01	XETR	100	0.0001	EUR
Sberbank Rossii OAO	SBNF	RU01	XLON	100	0.0001	USD
SBM Offshore N.V.	IHCG	NL01	XAMS	100	0.0001	EUR
Scania AB-B shares	SCAF	SE01	XSSE	100	0.0001	EUR
Schindler Holding AG	SING	CH01	XSWX	100	0.0001	CHF
Schlumberger N.V. (Ltd)	SLBF	US01	XNYS	100	0.0001	USD
Schneider Electric S.A.	SNDH	FR01	XPAR	100	0.0001	EUR
Schoeller-Bleckmann Oilfield Equipment AG	SBOH	AT01	XVIE	100	0.0001	EUR
Schroders PLC	SDRF	GB01	XLON	1000	0.0001	GBX
SCOR SE	SCOI	FR01	XPAR	100	0.0001	EUR
Seat Pagine Gialle S.p.A.	SP7F	IT01	XMIL	1000	0.0001	EUR
SEB	GRBF	FR01	XPAR	100	0.0001	EUR
Segro PLC	SGRF	GB01	XLON	1000	0.0001	GBX
Semperit AG Holding	SEWF	AT01	XVIE	100	0.0001	EUR
Serco Group PLC	SRPF	GB01	XLON	1000	0.0001	GBX
SES S.A.	SESF	FR01	XPAR	100	0.0001	EUR
Severn Trent PLC	SVTF	GB01	XLON	1000	0.0001	GBX
SGL Carbon AG	SGLF	DE01	XETR	100	0.0001	EUR
SGS S.A.	SGSL	CH01	XVTX	10	0.0001	CHF
SGS S.A. - N.	SGSK	CH01	XVTX	10	0.0001	CHF
Shire PLC	SHPF	GB01	XLON	1000	0.0001	GBX
Siderurgica Nacional SA	S4DF	BR01	XNYS	100	0.0001	USD
Siemens AG	SIEF	DE01	XETR	100	0.0001	EUR
Siemens AG	SIEG	DE01	XETR	100	0.0001	EUR
Sika AG	SIKG	CH01	XSWX	1	0.0001	CHF
Silver Wheaton Corporation	SIIF	CA01	XNYS	100	0.0001	USD
Silvercorp Metals Inc.	S9YF	CA01	XNYS	100	0.0001	USD
Simon Property Group Inc.	SPGF	US01	XNYS	100	0.0001	USD
Singulus Technologies AG	SNGF	DE01	XETR	100	0.0001	EUR
Sixt SE	SIXF	DE01	XETR	100	0.0001	EUR
Skanska AB	SKAI	SE01	XSSE	100	0.0001	EUR
Sky Deutschland AG	SKYG	DE01	XETR	100	0.0001	EUR
SMA Solar Technology AG	SMAF	DE01	XETR	100	0.0001	EUR
Smith & Nephew PLC	NPWF	GB01	XLON	1000	0.0001	GBX
Smiths Group PLC	SMIF	GB01	XLON	1000	0.0001	GBX
Snam S.p.A.	SNFF	IT01	XMIL	1000	0.0001	EUR
Società Cattolica di	CASH	IT01	XMIL	1000	0.0001	EUR

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Assicurazioni S.p.A.						
Società Iniziative Autostradali e Servizi SpA	SIAF	IT01	XMIL	1000	0.0001	EUR
Société Générale S.A.	SGEH	FR01	XPAR	100	0.0001	EUR
Société Générale S.A.	SGEI	FR01	XPAR	100	0.0001	EUR
SodexoS.A.	SJ7F	FR01	XPAR	100	0.0001	EUR
Software AG	SOWG	DE01	XETR	100	0.0001	EUR
Solaria Energia Y Medio Ambi.	SLRF	ES01	XETR	100	0.0001	EUR
SolarWorld AG	SWVH	DE01	XETR	100	0.0001	EUR
Solvay S.A.	SOLF	BE01	XBRU	100	0.0001	EUR
Sonova Holding AG - N.	SONG	CH01	XSWX	100	0.0001	CHF
Southern Co.. The	SOFF	US01	XNYS	100	0.0001	USD
SSE PLC	SSEF	GB01	XLON	1000	0.0001	GBX
STADA Arzneimittel AG	SAZG	DE01	XETR	100	0.0001	EUR
Standard Chartered PLC	STAG	GB01	XLON	1000	0.0001	GBX
Standard Life Assurance Co.. The	SLFF	GB01	XLON	1000	0.0001	GBX
Stantec Inc.	S3AF	CA01	XNYS	100	0.0001	USD
Starbucks Corp.	SBUF	US02	XNAS	100	0.0001	USD
Starwood Hotels & Resorts Worldwide Inc.	S1VF	US01	XNYS	100	0.0001	USD
State Street Corp.	STTF	US01	XNYS	100	0.0001	USD
Statoil ASA	STLF	NO01	XOSL	100	0.0001	EUR
STMicroelectronics N.V.	SGMF	FR01	XPAR	100	0.0001	EUR
Stockmann AB. Oy	STCF	FI01	XHEL	100	0.0001	EUR
Stora Enso Oyj	ENUF	FI01	XHEL	100	0.0001	EUR
Strabag AG	STRF	AT01	XVIE	100	0.0001	EUR
STRATEC Biomedical AG	SBSF	DE01	XETR	100	0.0001	EUR
Straumann Holding AG	STMF	CH01	XSWX	10	0.0001	CHF
Strayer Education Inc.	SQEF	US02	XNAS	100	0.0001	USD
Südzucker AG	SZUG	DE01	XETR	100	0.0001	EUR
Suess MicroTec AG	SMHF	DE01	XETR	100	0.0001	EUR
Suez Environnement Co.	SEVF	FR01	XPAR	100	0.0001	EUR
Sulzer AG – N	SUNG	CH01	XSWX	100	0.0001	CHF
Sun Life Financial Inc.	LIEF	CA01	XNYS	100	0.0001	USD
Suncor Energy Inc.	SUEF	CA01	XNYS	100	0.0001	USD
Supervalu Inc.	SVUF	US01	XNYS	100	0.0001	USD
Swatch Group AG, The	UHFF	CH01	XVTX	10	0.0001	CHF
Swatch Group AG, The - N.	UHRF	CH01	XSWX	100	0.0001	CHF
Swedbank AB Namn-Aktier A o.N.	SWEF	SE01	XSSE	100	0.0001	EUR

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Swedish Match AB	SWMF	SE01	XSSE	100	0.0001	EUR
Swiss Life Holding AG - N.	SLHG	CH01	XVTX	100	0.0001	CHF
Swiss Re AG	SREG	CH01	XVTX	100	0.0001	CHF
Swiss Re AG	SREH	CH01	XVTX	100	0.0001	CHF
Swisscom AG - N.	SCMH	CH01	XVTX	10	0.0001	CHF
Symantec Corp.	SYMF	US02	XNAS	100	0.0001	USD
Symrise AG	SY1F	DE01	XETR	100	0.0001	EUR
Syngenta AG	SYNG	CH01	XVTX	10	0.0001	CHF
Synthos SA	YSSF	PL01	XWAR	1000	0.0001	EUR
TAG Immobilien AG	TAGF	DE01	XETR	100	0.0001	EUR
Talanx AG	TLXF	DE01	XETR	100	0.0001	EUR
Talisman Energy Inc.	TLMF	CA01	XNYS	100	0.0001	USD
Target Corp.	TGTF	US01	XNYS	100	0.0001	USD
Tate & Lyle PLC	TATF	GB01	XLON	1000	0.0001	GBX
Tatneft' Imeni V.D.Shashina	TTFE	RU01	XLON	100	0.0001	USD
TAURON POLSKA ENERGIA SA	TPEF	PL01	XWAR	1000	0.0001	EUR
Taylor Wimpey PLC	TWFF	GB01	XLON	1000	0.0001	GBX
Technip S.A.	THPG	FR01	XPAR	100	0.0001	EUR
Teck Resources Ltd	TEKF	CA01	XNYS	100	0.0001	USD
Telecom Italia S.p.A.	TQIF	IT01	XMIL	1000	0.0001	EUR
Telecom Italia S.p.A. - RNC	TQRF	IT01	XMIL	1000	0.0001	EUR
Telefonaktiebol. L.M. Ericsson	ERCG	SE01	XSSE	100	0.0001	EUR
Telefónica S.A.	TEFF	ES01	XMAD	100	0.0001	EUR
Telefónica S.A.	TEFP	ES01	XMAD	100	0.0001	EUR
Telekom Austria AG	TA1F	AT01	XVIE	100	0.0001	EUR
TELEKOMUNIKACJA POLSKA SA	TPSF	PL01	XWAR	100	0.0001	EUR
Telenet Group Holding N.V.	TELG	BE01	XBRU	100	0.0001	EUR
Telenor ASA	TEQF	NO01	XOSL	100	0.0001	EUR
Teleperformance S. A.	RCFF	FR01	XPAR	100	0.0001	EUR
Télévision Française 1 S.A. (TF1)	FSEF	FR01	XPAR	100	0.0001	EUR
TeliaSonera AB	TLSG	FI01	XHEL	100	0.0001	EUR
TELUS Corp.	TUNF	CA01	XNYS	100	0.0001	USD
Tenaris S.A.	TENG	IT01	XMIL	1000	0.0001	EUR
Terna S.p.A.	UEIF	IT01	XMIL	1000	0.0001	EUR
Tesco PLC	TSCF	GB01	XLON	1000	0.0001	GBX
Texas Instruments Inc.	TXNF	US01	XNYS	100	0.0001	USD
Thales S.A.	CSFF	FR01	XPAR	100	0.0001	EUR
The Buckle Inc.	BKEF	US01	XNYS	100	0.0001	USD

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Thomson	TNMF	FR01	XPAR	100	0.0001	EUR
Thomson Reuters Corporation	TOCF	CA01	XNYS	100	0.0001	USD
ThyssenKrupp AG	TKAG	DE01	XETR	100	0.0001	EUR
Tietoenator Ojy	TTEF	FI01	XHEL	100	0.0001	EUR
Tim Hortons Inc.	THIF	US01	XNYS	100	0.0001	USD
Time Warner Inc.	TWXF	US01	XNYS	100	0.0001	USD
Titan Cement Co. S.A.	TICG	GR01	XATH	100	0.0001	EUR
TMK OAO	TMKF	RU01	XLON	100	0.0001	USD
TNT Express NV	TNEF	NL01	XAMS	100	0.0001	EUR
TomTom	OEMF	NL01	XAMS	100	0.0001	EUR
Toronto-Dominion Bank	TDFF	CA01	XNYS	100	0.0001	USD
Total S.A.	TOTG	FR01	XPAR	100	0.0001	EUR
Transalta Corporation	TZ1F	CA01	XNYS	100	0.0001	USD
TransCanada Corporation	TRSF	CA01	XNYS	100	0.0001	USD
Transocean Ltd.	RIGF	CH01	XSWX	100	0.0001	CHF
Travelers Companies Inc.. The	TRVF	US01	XNYS	100	0.0001	USD
Travis Perkins PLC	TPKG	GB01	XLON	1000	0.0001	GBX
TUI AG	TUIF	DE01	XETR	100	0.0001	EUR
Tullow Oil PLC	TLWF	GB01	XLON	1000	0.0001	GBX
Turquoise Hill Resources Ltd.	IHMF	CA01	XNYS	100	0.0001	USD
TVN SA	TVNF	PL01	XWAR	100	0.0001	EUR
Twenty-First Century Fox Inc	NWSF	US02	XNAS	100	0.0001	USD
TWITTER INC.	TWTF	US01	XNYS	100	0.0001	USD
U.S. Bancorp	USBF	US01	XNYS	100	0.0001	USD
Ubisoft Entertainment	UENF	FR01	XPAR	100	0.0001	EUR
UBM PLC	UBMF	GB01	XLON	1000	0.0001	GBX
UBM Realitätenentwicklung AG	UBRF	AT01	XVIE	100	0.0001	EUR
UBS AG - N.	UBSH	CH01	XVTX	100	0.0001	CHF
UCB S.A.	UNCF	BE01	XBRU	100	0.0001	EUR
Umicore S.A.	NVJG	BE01	XBRU	50	0.0001	EUR
Unibail-Rodamco SIIC	UBLG	NL01	XAMS	100	0.0001	EUR
UniCredit S.p.A.	CR5I	IT01	XMIL	1000	0.0001	EUR
Unilever N.V.	UNIH	NL01	XAMS	100	0.0001	EUR
Unilever PLC	ULVF	GB01	XLON	1000	0.0001	GBX
Union Pacific Corp.	UNPF	US01	XNYS	100	0.0001	USD
Unione di Banche Italiane S.c.p.A.	BPDH	IT01	XMIL	1000	0.0001	EUR
Unipol Gruppo Finanziario S.p.A. Azioni Priv.	UNFG	IT01	XMIL	1000	0.0001	EUR
Uniq Insurance Goup AG	UN9F	AT01	XVIE	100	0.0001	EUR



<b>Futures on Shares of</b>	<b>Product ID</b>	<b>Group ID*</b>	<b>Cash Market-ID*</b>	<b>Contract Size</b>	<b>Minimum Price Change</b>	<b>Currency **</b>
United Internet AG	UTDG	DE01	XETR	100	0.0001	EUR
United Parcel Service Inc.	UPSF	US01	XNYS	100	0.0001	USD
United States Steel Corp.	XFFF	US01	XNYS	100	0.0001	USD
United Technologies Corp.	UTXF	US01	XNYS	100	0.0001	USD
United Utilities PLC	UUFF	GB01	XLON	1000	0.0001	GBX
UnitedHealth Group Inc.	UNHF	US01	XNYS	100	0.0001	USD
UPM Kymmene Corp.	RPLF	FI01	XHEL	100	0.0001	EUR
Uralkali JSC	M6BF	RU01	XLON	100	0.0001	USD
USG People	UQUF	NL01	XAMS	100	0.0001	EUR
VALE SA	V4LF	BR01	XNYS	100	0.0001	USD
Valeant Pharmaceuticals International Inc.	BVFF	CA01	XNYS	100	0.0001	USD
Valéo S.A.	VSAF	FR01	XPAR	100	0.0001	EUR
Valero Energy Corporation	VLOF	US01	XNYS	100	0.0001	USD
Valiant Holding AG - N.	VATF	CH01	XSWX	10	0.0001	CHF
Validus Holdings Ltd.	VALF	US01	XNYS	100	0.0001	USD
Vallourec S.A.	VACH	FR01	XPAR	100	0.0001	EUR
Valneva SE	VLAF	FR01	XPAR	100	0.0001	EUR
Vedanta Resources PLC	VR9F	GB01	XLON	1000	0.0001	GBX
Veolia Environnement S.A.	VVDG	FR01	XPAR	100	0.0001	EUR
Verbundgesellschaft AG	VERF	AT01	XVIE	100	0.0001	EUR
Verizon Communications Inc.	VZFF	US01	XNYS	100	0.0001	USD
VINCI S.A.	SQUG	FR01	XPAR	100	0.0001	EUR
Viohalco S.A.	BIXF	GR01	XATH	100	0.0001	EUR
VISA Inc.	VISF	US01	XNYS	100	0.0001	USD
Viscofan SA	VICF	ES01	XMAD	100	0.0001	EUR
Vivendi S.A.	VVUG	FR01	XPAR	100	0.0001	EUR
Vodafone Group PLC	VODG	GB01	XLON	1000	0.0001	GBX
Voegele, Charles Holding AG	VCNF	CH01	XSWX	100	0.0001	CHF
voestalpine AG	VASG	AT01	XVIE	100	0.0001	EUR
Vopak	VPKF	NL01	XAMS	100	0.0001	EUR
Vossloh AG	VOSF	DE01	XETR	100	0.0001	EUR
VTB Bank OJSC	VTBF	RU01	XLON	100	0.0001	USD
VW AG	VOWG	DE01	XETR	100	0.0001	EUR
VW AG - Vz.	VO3G	DE01	XETR	100	0.0001	EUR
Wacker Chemie AG	WCHF	DE01	XETR	100	0.0001	EUR
Walgreen Co.	WAGF	US01	XNYS	100	0.0001	USD
Wal-Mart Stores Inc.	WMTF	US01	XNYS	100	0.0001	USD
Walt Disney Co.. The	DISF	US01	XNYS	100	0.0001	USD
Wärtsilä Corp.	MTAH	FI01	XHEL	100	0.0001	EUR

Futures on Shares of	Product ID	Group ID*	Cash Market-ID*	Contract Size	Minimum Price Change	Currency **
Wellpoint Inc.	WLPF	US01	XNYS	100	0.0001	USD
Wells Fargo & Co.	WFCF	US01	XNYS	100	0.0001	USD
Wendel S.A.	MFXH	FR01	XPAR	100	0.0001	EUR
Wereldhave N.V.	WERG	NL01	XAMS	100	0.0001	EUR
Whitbread PLC	WTBF	GB01	XLON	1000	0.0001	GBX
Wiener Städtische Versicherung AG	WSTG	AT01	XVIE	100	0.0001	EUR
Wienerberger AG	WIBG	AT01	XVIE	100	0.0001	EUR
William Hill PLC	WMHF	GB01	XLON	1000	0.0001	GBX
Wincor Nixdorf AG	WINH	DE01	XETR	100	0.0001	EUR
Wirecard AG	WDIF	DE01	XETR	100	0.0001	EUR
Wolseley PLC	WLYG	GB01	XLON	1000	0.0001	GBX
Wolters Kluwer N.V.	WOSF	NL01	XAMS	100	0.0001	EUR
WPP Group PLC	WPPF	GB01	XLON	1000	0.0001	GBX
Wynn Resorts Ltd.	WYNF	US02	XNAS	100	0.0001	USD
X 5 Retail Group N.V.	PJPF	RU01	XLON	100	0.0001	USD
Xilinx Inc.	XIXF	US01	XNAS	100	0.0001	USD
XING AG	O1BF	DE01	XETR	100	0.0001	EUR
Yahoo! Inc.	YHOF	US02	XNAS	100	0.0001	USD
Yamana Gold Inc.	RNYF	CA01	XNYS	100	0.0001	USD
YIT Oyj	YITG	FI01	XHEL	100	0.0001	EUR
Yum! Brands Inc.	YUMF	US01	XNYS	100	0.0001	USD
Zardoya Otis S.A.	ZDOI	ES01	XMAD	100	0.0001	EUR
Ziggo N.V.	ZGGF	NL01	XAMS	100	0.0001	EUR
Zodiac S.A.	ZDCG	FR01	XPAR	100	0.0001	EUR
Zumtobel AG	ZAGF	AT01	XVIE	100	0.0001	EUR
Zurich Insurance Group AG - N.	ZURF	CH01	XVTX	10	0.0001	CHF

\* The group ID as well as the cash market ID shall be assigned by the Eurex Exchanges according to the following table and shall, amongst others things, serve the purpose of determining a market place for the price of the share underlying the contract.

\*\* GBX: Pence Sterling

Group ID	Relevant Cash Market	ID of Cash Market
AT01	Electronic Trading System of the Wiener Börse	XVIE
BE01	Electronic Trading System of NYSE Euronext Brussels	XBRU
BR01	Floor Trading System of NYSE Euronext New York	XNYS

Group ID	Relevant Cash Market	ID of Cash Market
CA01	Floor Trading System of NYSE Euronext New York	XNYS
CA02	Floor Trading System of NYSE Euronext New York	XASE
CH01	Electronic Trading System of the SIX Swiss Exchange AG	XSWX, XVTX
DE01	Electronic Trading System of the Frankfurter Wertpapierbörse	XETR
ES01, ES02	Electronic Trading System of the Bolsa de Madrid	XMAD
FI01	Electronic Trading System of the Nasdaq OMX Helsinki	XHEL
FR01	Electronic Trading System of NYSE Euronext Paris	XPAR
GB01, RU01	Electronic Trading System of London Stock Exchange	XLON
GR01	Electronic Trading System of Athens Exchange	XATH
IE01	Electronic Trading System of Irish Stock Exchange	XDUB
IT01	Electronic Trading System of Borsa Italiana	XMIL
NL01	Electronic Trading System of NYSE Euronext Amsterdam	XAMS
NO01	Electronic Trading System of Oslo Stock Exchange	XOSL
PL01	Electronic Trading System of Warsaw Stock Exchange	XWAR
PT01	Electronic Trading System of NYSE Euronext Lisbon	XLIS
SE01	Electronic Trading System of OMX - Stockholm Stock Exchange	XSSE
US01	Electronic Trading System of NYSE Euronext New York	XNYS
US02	Electronic Trading System of NASDAQ	XNAS

**Annex B in relation to subsection 2.6 of the Contract Specifications:**

Options on Shares of	Product-ID	Group ID*	Cash Market ID*	Contract Size	Maximum Term (Months)	Minimum Price Change	Currency **
A2A S.p.PA.	EAM	IT12	XMIL	2.500	24	0.0005	EUR
Aalberts Industries N.V.	AAI	NL12	XAMS	100	24	0.01	EUR
Aareal Bank AG	ARL	DE12	XETR	100	60	0.01	EUR
ABB Ltd. - N.	ABBE	CH14	XVTX	100	60	0.01	CHF
ABB Ltd. - N.	ABBN	CH11	XVTX	100	60	0.01	CHF
Accor S.A.	ACR	FR11	XPAR	100	60	0.01	EUR
Acerinox S.A.	ACE	ES12	XMAD	100	60	0.01	EUR
Ackermans & van Haaren N.V.	ACKB	BE12	XBRU	100	24	0.01	EUR
ACS. Actividades de Construcción y Servicios S.A.	OCI1	ES12	XMAD	100	60	0.01	EUR
Actelion Ltd. - N.	ATLN	CH11	XVTX	100	24	0.01	CHF
Adecco S.A. - N.	ADEN	CH11	XVTX	100	60	0.01	CHF
adidas AG	ADS	DE11	XETR	100	60	0.01	EUR
Adidas AG	ADSE	DE14	XETR	100	60	0.01	EUR
ADVA Optical Networking SD	ADV	DE12	XETR	100	60	0.01	EUR
AEGON N.V.	AEN	NL11	XAMS	100	60	0.01	EUR
Aeroports de Paris	W7L	FR12	XPAR	100	24	0.01	EUR
Ageas SA/NV	FO4	BE11	XBRU	100	60	0.01	EUR
Air Berlin PLC	AB1	DE12	XETR	100	60	0.01	EUR
Air France-KLM	AFR	FR11	XPAR	100	60	0.01	EUR
Air Liquide S.A.	AIR	FR11	XPAR	100	60	0.01	EUR
AIXTRON AG	AIX	DE11	XETR	100	60	0.01	EUR
Akzo Nobel N.V.	AKU	NL11	XAMS	100	60	0.01	EUR
Alcatel-Lucent S.A.	CGE	FR11	XPAR	100	60	0.01	EUR
Allianz SE	ALV	DE11	XETR	100	60	0.01	EUR
Allianz SE	ALVE	DE14	XETR	100	60	0.01	EUR
Alpiq Holding AG	ALPH	CH12	XSWX	10	24	0.01	CHF
Alstom S.A.	AOM	FR11	XPAR	100	60	0.01	EUR
AMAG AUSTRIA METALL AG	AM8	AT12	XVIE	100	24	0.01	EUR
ams AG Inhaber-Aktien o.N.	AMS	CH12	XSWX	100	24	0.01	CHF
Andritz AG	ANDR	AT12	XVIE	100	24	0.01	EUR
Anglo American PLC	AHA	GB11	XLON	1000	24	0.50	GBX**
Aperam S.A.	7AA	NL11	XAMS	100	60	0.01	EUR
ArcelorMittal S. A.	ISPA	NL11	XAMS	100	60	0.01	EUR
Areva S.A.	AREV	FR12	XPAR	100	24	0.01	EUR
ARKEMA S.A.	AKE	FR12	XPAR	100	24	0.01	EUR
Aryzta AG	ARYN	CH12	XSWX	100	24	0.01	CHF

Options on Shares of	Product-ID	Group ID*	Cash Market ID*	Contract Size	Maximum Term (Months)	Minimum Price Change	Currency **
Asian Bamboo AG	5AB	DE12	XETR	100	60	0.01	EUR
ASML Holding N.V.	ASM	NL11	XAMS	100	60	0.01	EUR
Assicurazioni Generali S.p.A.	ASG5	IT11	XMIL	100	60	0.0005	EUR
AstraZeneca PLC	AZA	GB11	XLON	1000	24	0.50	GBX
Atlantia S.p.A.	AOP5	IT11	XMIL	500	24	0.0005	EUR
AtoS S.A.	AXI	FR12	XPAR	100	24	0.01	EUR
Aurubis AG	NDAF	DE12	XETR	100	60	0.01	EUR
Autogrill S.p.A.	AUL	IT12	XMIL	500	24	0.0005	EUR
Aviva PLC	CUA	GB11	XLON	1000	24	0.25	GBX
AXA S.A.	AXA	FR11	XPAR	100	60	0.01	EUR
AXA S.A.	AXAE	FR14	XPAR	100	60	0.01	EUR
Axel Springer AG	SPR	DE12	XETR	100	60	0.01	EUR
Azimut Holding S.p.A.	HDB	IT12	XMIL	500	24	0.0005	EUR
BAE Systems PLC	AER	GB11	XLON	1000	24	0.25	GBX
Bâloise Holding AG - N.	BALN	CH11	XVTX	100	60	0.01	CHF
Banca Carige S.p.A.	BCA	IT12	XMIL	500	24	0.0005	EUR
Banca Monte dei Paschi Siena	MPI	IT12	XMIL	1000	24	0.0005	EUR
Banca Popolare di Milano S.C.a.R.L.	BPM	IT12	XMIL	500	24	0.0005	EUR
Banca Popolare di Sondrio S.C.a.R.L.	BPS	IT12	XMIL	500	24	0.0005	EUR
Banca Popolare Emilia Romagna S.C.a.R.L.	BPE	IT12	XMIL	500	24	0.0005	EUR
Banco Bilbao Vizcaya Argentaria S.A. (BBVA)	BBVD	ES11	XMAD	100	60	0.01	EUR
Banco Popular Español S.A.	POP	ES12	XMAD	100	60	0.01	EUR
Banco Popolare	BPV	IT12	XMIL	500	24	0.0005	EUR
Banco Santander S.A.	BSD2	ES11	XMAD	100	60	0.01	EUR
Bank of Ireland The Governor and Company of the	BIR	IE11	XDUB	1000	24	0.001	EUR
Banque Cantonale Vaudoise	BCVN	CH12	XSWX	10	24	0.01	CHF
Barclays PLC	BBL	GB11	XLON	1000	24	0.25	GBX
Barry Callebaut AG	BARN	CH12	XSWX	10	24	0.01	CHF
BASF SE	BAS	DE11	XETR	100	60	0.01	EUR
BASF SE	BASE	DE14	XETR	100	60	0.01	EUR
Basilea Pharmaceutica AG	BSLN	CH12	XSWX	100	24	0.01	CHF
Bayer AG	BAY	DE11	XETR	100	60	0.01	EUR
Bayer AG	BAYE	DE14	XETR	100	60	0.01	EUR
BayWa AG	BYW6	DE12	XETR	100	60	0.01	EUR
BB Biotech AG	BIO	CH12	XSWX	100	24	0.01	CHF

Options on Shares of	Product-ID	Group ID*	Cash Market ID*	Contract Size	Maximum Term (Months)	Minimum Price Change	Currency **
Bechtle AG	BC8	DE12	XETR	100	60	0.01	EUR
Beiersdorf AG	BEI	DE11	XETR	100	60	0.01	EUR
Bekaert N.V.	BEKB	BE12	XBRU	100	24	0.01	EUR
Belgacom S.A.	BX7	BE11	XBRU	100	24	0.01	EUR
BG Group PLC	BGG	GB11	XLON	1000	24	0.50	GBX
BHP Billiton PLC	BLT	GB11	XLON	1000	24	0.50	GBX
BIC S.A.	BIF	FR12	XPAR	100	24	0.01	EUR
Bilfinger AG	GBF	DE11	XETR	100	60	0.01	EUR
bioMérieux	BIM	FR12	XPAR	100	24	0.01	EUR
BKW AG	BKW	CH12	XSWX	100	24	0.01	CHF
BMW AG	BMW	DE11	XETR	100	60	0.01	EUR
BMW AG	BMWE	DE14	XETR	100	60	0.01	EUR
BNP Paribas S.A.	BNP	FR11	XPAR	100	60	0.01	EUR
Bouygues S.A.	BYG	FR11	XPAR	100	60	0.01	EUR
BP PLC	BPE	GB11	XLON	1000	24	0.25	GBX
Brenntag AG	BNR	DE12	XETR	100	60	0.01	EUR
BRITISH SKY BROADCASTING GRO	BSK	GB11	XLON	1000	24	0.25	GBX
BT Group PLC	BTG	GB11	XLON	1000	24	0.25	GBX
Burberry Group PLC	BRBY	GB11	XLON	1000	24	0.50	GBX
Bureau Veritas S.A.	BVI	FR12	XPAR	100	24	0.01	EUR
Buzzi Unicem S.p.A.	UCM	IT12	XMIL	100	24	0.0005	EUR
C&G Group PLC	GCC	IE11	XDUB	100	24	0.01	EUR
CA Immobilien Anlagen AG	CAI	AT12	XVIE	100	24	0.01	EUR
CANCOM AG	COK	DE12	XETR	100	60	0.01	EUR
Cap Gemini S.A.	CGM	FR11	XPAR	100	60	0.01	EUR
Carl-Zeiss Meditec AG	AFX	DE12	XETR	100	60	0.01	EUR
Carrefour S.A.	CAR	FR11	XPAR	100	60	0.01	EUR
Casino. Guichard-Perrachon S.A.	CAJ	FR11	XPAR	100	60	0.01	EUR
Celesio AG	CLS	DE11	XETR	100	60	0.01	EUR
Centrica PLC	CTR	GB11	XLON	1000	24	0.25	GBX
centroth. photov. AG	CTN	DE12	XFRA	100	60	0.01	EUR
CGG S.A.	GDG	FR12	XPAR	100	24	0.01	EUR
Charles Vögele Holding AG	VCN	CH12	XSWX	100	24	0.01	CHF
Chocoladefabriken Lindt & Spruengli AG N	LISN	CH12	XSWX	1	24	0.01	CHF
Chocoladefabriken Lindt & Spruengli AG N	LISN	CH12	XSWX	1	24	0.01	CHF
Chocoladefabriken Lindt & Spruengli AG PS	LISP	CH12	XSWX	1	24	0.01	CHF

Options on Shares of	Product-ID	Group ID*	Cash Market ID*	Contract Size	Maximum Term (Months)	Minimum Price Change	Currency **
Christian Dior S.A.	DICO	FR12	XPAR	100	24	0.01	EUR
Clariant AG - N.	CLN	CH12	XVTX	100	60	0.01	CHF
CNH Industrial N.V.	FIM	IT12	XMIL	500	24	0.0005	EUR
CNP Assurances S.A.	XNP	FR11	XPAR	100	24	0.01	EUR
Cofinimmo S.A.	COF	BE12	XBRU	100	24	0.01	EUR
Commerzbank AG	CBK	DE11	XETR	100	60	0.01	EUR
Commerzbank AG	CBKE	DE14	XETR	100	60	0.01	EUR
Compagnie de Saint-Gobain S.A.	GOB	FR11	XPAR	100	60	0.01	EUR
Compagnie Financière Richemont AG	CFR	CH11	XVTX	100	60	0.01	CHF
COMPASS GROUP PLC	CPG	GB11	XLON	1000	24	0.25	GBX
Continental AG	CON	DE11	XETR	100	60	0.01	EUR
conwert Immobilien Invest SE	COR	AT12	XVIE	100	24	0.01	EUR
Corbion N.V.	CSUA	NL11	XAMS	100	60	0.01	EUR
Corio N.V.	CL6	NL11	XAMS	100	60	0.01	EUR
Crédit Agricole S.A.	XCA	FR11	XPAR	100	60	0.01	EUR
Credit Suisse Group - N.	CSGE	CH14	XVTX	100	60	0.01	CHF
Credit Suisse Group - N.	CSGN	CH11	XVTX	100	60	0.01	CHF
CRH PLC	CRG	IE11	XDUB	100	24	0.01	EUR
Daimler AG	DAI1/2/4/5	DE13	XETR	100	1	0.01	EUR
Daimler AG	DAIE	DE14	XETR	100	60	0.01	EUR
Daimler AG	DCX	DE11	XETR	100	60	0.01	EUR
Danone S.A.	BSN	FR11	XPAR	100	60	0.01	EUR
Dassault Systemes S.A.	DSY1	FR11	XPAR	100	24	0.01	EUR
Davide Campari S.p.A	DVC	IT12	XMIL	500	24	0.0005	EUR
Delhaize Group S.A.	DHZ	BE11	XBRU	100	24	0.01	EUR
Delta Lloyd N.V.	DL	NL12	XAMS	100	24	0.01	EUR
Deutsche Bank AG	DBK	DE11	XETR	100	60	0.01	EUR
Deutsche Bank AG	DBKE	DE14	XETR	100	60	0.01	EUR
Deutsche Bank AG	DBW1/2/4/5	DE13	XETR	100	1	0.01	EUR
Deutsche Börse AG	DB1	DE11	XETR	100	60	0.01	EUR
Deutsche EuroShop AG	DEQ	DE12	XETR	100	60	0.01	EUR
Deutsche Lufthansa AG	LHA	DE11	XETR	100	60	0.01	EUR
Deutsche Post AG	DPW	DE11	XETR	100	60	0.01	EUR
Deutsche Telekom AG	DTE	DE11	XETR	100	60	0.01	EUR
Deutsche Telekom AG	DTE1/2/4/5	DE13	XETR	100	1	0.01	EUR
Deutsche Telekom AG	DTEE	DE14	XETR	100	60	0.01	EUR

Options on Shares of	Product-ID	Group ID*	Cash Market ID*	Contract Size	Maximum Term (Months)	Minimum Price Change	Currency **
Deutsche Wohnen AG	DWNI	DE12	XETR	100	60	0.01	EUR
DEUTZ AG	DEZ	DE12	XETR	100	60	0.01	EUR
Dexia S.A.	DXB	FR11	XPAR	100	60	0.01	EUR
Diageo PLC	GNS	GB11	XLON	1000	24	0.50	GBX
Dialog Semiconductor PLC	DLG	DE12	XETR	100	60	0.01	EUR
DKSH Holding AG	DKSH	CH12	XSWX	100	60	0.01	CHF
DMG MORI SEIKI AG	GLD	DE12	XETR	100	60	0.01	EUR
Draegerwerk AG	DRW3	DE12	XETR	100	60	0.01	EUR
Dragon Oil PLC	DRS	IE11	XDUB	100	24	0.01	EUR
Drillisch AG	DRIA	DE12	XETR	100	60	0.01	EUR
Duerr AG	DUE	DE12	XETR	100	60	0.01	EUR
Dufry AG	DUFN	CH12	XSWX	100	24	0.01	CHF
E.ON SE	EOA	DE11	XETR	100	60	0.01	EUR
E.ON SE	EOAE	DE14	XETR	100	60	0.01	EUR
Edenred S. A.	QSV	FR12	XPAR	100	24	0.01	EUR
EFG International AG	EFGN	CH12	XSWX	100	24	0.01	CHF
Eiffage S.A.	EF3	FR12	XPAR	100	24	0.01	EUR
Electricité de France (E.D.F.)	E2F	FR11	XPAR	100	60	0.01	EUR
Elisa Oyj	EIA	FI12	XHEL	100	12	0.01	EUR
ElringKlinger AG	ZIL	DE12	XETR	100	60	0.01	EUR
Enel Green Power S.p.A.	ENZ	IT12	XMIL	1000	24	0.0005	EUR
Enel S.p.A.	ENL5	IT11	XMIL	500	60	0.0005	EUR
Eni S.p.A.	ENT5	IT11	XMIL	500	60	0.0005	EUR
Eramet S.A.	ERA	FR12	XPAR	100	24	0.01	EUR
Ericsson AB	ERCB	SE2	XSSE	500	60	0.01	EUR
Erste Bank der oesterreichischen Sparkassen AG	EBS	AT12	XVIE	100	24	0.01	EUR
Essilor International - Compagnie Générale d'Optique S.A.	ESL	FR11	XPAR	100	60	0.01	EUR
Établissements Franz Colruyt S.A.	EFC	BE12	XBRU	100	24	0.01	EUR
ÉTS Maurel et Prom S.A.	ETX	FR12	XPAR	100	24	0.01	EUR
Eurazeo S.A.	EUQ	FR12	XPAR	100	24	0.01	EUR
Euromicron AG	EUCA	DE12	XETR	100	60	0.01	EUR
European Aeronautic Defence and Space Co. EADS N.V.	EAD	FR11	XPAR	100	60	0.01	EUR
Eutelsat Communications S.A.	E3B	FR12	XPAR	100	24	0.01	EUR



Options on Shares of	Product-ID	Group ID*	Cash Market ID*	Contract Size	Maximum Term (Months)	Minimum Price Change	Currency **
EVN AG	EVN	AT12	XVIE	100	24	0.01	EUR
Evonik Industries AG	EVK	DE12	XETR	100	60	0.01	EUR
Evotec AG	EVT	DE12	XETR	100	60	0.01	EUR
Faurecia S.A.	FAU	FR12	XPAR	100	24	0.01	EUR
Fiat S.p.A.	FIA5	IT11	XMIL	500	24	0.0005	EUR
Fielmann AG	FIE	DE12	XETR	100	60	0.01	EUR
Finmeccanica S.p.A.	FMNB	IT12	XMIL	500	24	0.0005	EUR
Foncière des Régions S.A.	FDR	FR12	XPAR	100	24	0.01	EUR
Fortum Ojy	FOT	FI11	XHEL	100	12	0.01	EUR
Fraport AG	FRA	DE11	XETR	100	60	0.01	EUR
freenet AG	FNT	DE11	XETR	100	60	0.01	EUR
Fresenius Medical Care AG & Co. KGaA	FME	DE11	XETR	100	60	0.01	EUR
Fresenius SE & Co.KGaA	FRE3	DE11	XETR	100	60	0.01	EUR
FUCHS PETROLUB SE	FPE3	DE12	XETR	100	60	0.01	EUR
FUGRO N.V.	F3D	NL11	XAMS	100	60	0.01	EUR
Gagfah S.A.	GFJ	DE12	XETR	100	60	0.01	EUR
Galenica AG	GALN	CH12	XETR	10	24	0.01	CHF
GAM Holding AG	GAM	CH11	XVTX	100	24	0.01	CHF
Gaz de France S.A.	GZF	FR11	XPAR	100	60	0.01	EUR
GEA Group AG	G1A	DE11	XETR	100	60	0.01	EUR
Geberit AG - N.	GEBN	CH11	XVTX	100	24	0.01	CHF
Gecina S.A.	GI6A	FR12	XPAR	100	24	0.01	EUR
Gemalto N.V.	LDV	NL12	XAMS	100	24	0.01	EUR
Georg Fischer AG	FIN	CH12	XSWX	10	24	0.01	CHF
Gerresheimer AG	GXI	DE11	XETR	100	60	0.01	CHF
Gerry Weber International AG	GW11	DE12	XETR	100	60	0.01	EUR
Gigaset AG	AQU	DE12	XETR	100	60	0.01	EUR
Givaudan AG - N.	GIVN	CH11	XVTX	10	24	0.01	CHF
GlaxoSmithKline PLC	GXO	GB11	XLON	1000	24	0.50	GBX
Glencore Xstrata International PLC	GLEN	GB11	XLON	1000	24	0.25	GBX
Glencore Xstrata International PLC	XST	GB11	XLON	1000	24	0.25	GBX
Groupe Bruxelles Lambert S.A.	EAI	BE12	XBRU	100	24	0.01	EUR
Groupe Eurotunnel S.A.	TNU3	FR12	XPAR	100	24	0.01	EUR
GSW Immobilien AG	GIB	DE12	XETR	100	60	0.01	EUR
GTECH S. p. A.	N4G	IT12	XMIL	100	24	0.0005	EUR
Hamburger Hafen u. Logistik AG	HHFA	DE12	XETR	100	60	0.01	EUR

Options on Shares of	Product-ID	Group ID*	Cash Market ID*	Contract Size	Maximum Term (Months)	Minimum Price Change	Currency **
Hannover Rück SE	HNR1	DE11	XETR	100	60	0.01	EUR
HeidelbergCement AG	HEI	DE11	XETR	100	60	0.01	EUR
Heidelberger Druckmaschinen AG	HDD	DE12	XETR	100	60	0.01	EUR
Heineken N.V.	HNK	NL11	XAMS	100	60	0.01	EUR
Helvetia Holding AG	HELN	CH12	XSWX	10	24	0.01	CHF
Henkel KGaA - Vz.	HEN3	DE11	XETR	100	60	0.01	EUR
Hermes International S.A.	HMI	FR12	XPAR	100	24	0.01	EUR
HOCHTIEF AG	HOT	DE11	XETR	100	60	0.01	EUR
Holcim Ltd. - N.	HOLN	CH11	XVTX	100	60	0.01	CHF
HSBC Holdings PLC	HSB	GB11	XLON	1000	24	0.25	GBX
Hugo Boss AG	BOSS	DE12	XETR	100	60	0.01	EUR
Iberdrola S.A.	IBE	ES11	XMAD	100	60	0.01	EUR
Icade S.A.	ICAD	FR12	XPAR	100	24	0.01	EUR
Iliad S.A.	ILD	FR12	XPAR	100	24	0.01	EUR
Imerys S.A.	NKF	FR12	XPAR	100	24	0.01	EUR
Immofinanz AG	IMO	AT12	XVIE	100	24	0.01	EUR
InBev S.A.	ITK	BE11	XBRU	100	24	0.01	EUR
Industria de Diseño Textil S.A.	IXD	ES11	XMAD	100	60	0.01	EUR
Infineon Technologies AG	IFX	DE11	XETR	100	60	0.01	EUR
Infineon Technologies AG	IFXE	DE14	XETR	100	60	0.01	EUR
ING Groep N.V.	INN	NL11	XAMS	100	60	0.01	EUR
ING Groep N.V.	INNE	NL14	XAMS	100	60	0.01	EUR
Intesa Sanpaolo S.p.A.	IES5	IT11	XMIL	1000	24	0.0005	EUR
Italcementi S.p.A.	ITA	IT12	XMIL	100	24	0.0005	EUR
IVG Immobilien AG	IVG	DE12	XETR	100	60	0.01	EUR
JCDecaux S.A.	DCS	FR12	XPAR	100	24	0.01	EUR
JENOPTIK AG	JEN	DE12	XETR	100	60	0.01	EUR
JSC MMC Norilsk Nickel	NNIA	RU11	XLON	100	24	0.01	USD
Julius Bär Gruppe AG – N.	BAEN	CH11	XVTX	100	60	0.01	CHF
K+S Aktiengesellschaft	SDF	DE11	XETR	100	60	0.01	EUR
Kaba Holding AG	KABN	CH12	XSWX	10	24	0.01	CHF
KBC Groep N.V.	KDB	BE11	XBRU	100	24	0.01	EUR
Kering	PPX	FR11	XPAR	100	60	0.01	EUR
Kerry Group PLC	KYG	IE11	XDUB	100	24	0.01	EUR
Kingspan Group PLC	KRX	IE11	XDUB	100	24	0.01	EUR
Kion Group AG	KGX	DE12	XETR	100	60	0.01	EUR
Klépierre S.A.	LIF	FR12	XPAR	100	24	0.01	EUR
Kloekner + Co AG	KCO	DE11	XETR	100	60	0.01	EUR
Kon. BAM groep N.V.	BGPA	NL11	XAMS	100	60	0.01	EUR

Options on Shares of	Product-ID	Group ID*	Cash Market ID*	Contract Size	Maximum Term (Months)	Minimum Price Change	Currency **
Koninklijke Ahold N.V.	AHO	NL11	XAMS	100	60	0.01	EUR
Koninklijke Boskalis Westminster NV	KBWA	NL11	XAMS	100	60	0.01	EUR
Koninklijke DSM N.V.	DSM	NL11	XAMS	100	60	0.01	EUR
Koninklijke KPN N.V.	KPN	NL11	XAMS	100	60	0.01	EUR
Koninklijke Philips N.V.	PHI1	NL11	XAMS	100	60	0.01	EUR
Koninklijke Vopak N.V.	VPK	NL12	XAMS	100	24	0.01	EUR
Kontron AG	KBC	DE12	XETR	100	60	0.01	EUR
KRONES AG	KRN	DE12	XETR	100	60	0.01	EUR
Kudelski S.A.	KUD	CH11	XVTX	100	24	0.01	CHF
Kühne & Nagel International AG - N.	KNIN	CH11	XVTX	100	24	0.01	CHF
KUKA AG	KU2	DE12	XETR	100	60	0.01	EUR
Kuoni Reisen Holding AG	KUNN	CH12	XSWX	10	24	0.01	CHF
Lafarge S.A.	CIL	FR11	XPAR	100	60	0.01	EUR
Lagardère S.C.A.	LAG	FR11	XPAR	100	60	0.01	EUR
LANXESS AG	LXS	DE11	XETR	100	60	0.01	EUR
LEG Immobilien AG	LEG	DE12	XETR	100	60	0.01	EUR
Legal & General Group PLC	LGE	GB11	XLON	1000	24	0.25	GBX
Legrand S.A.	LRC	FR12	XPAR	100	24	0.01	EUR
Lenzing AG	LEN	AT12	XVIE	100	24	0.01	EUR
LEONI AG	LEO	DE12	XETR	100	60	0.01	EUR
Linde AG	LIN	DE11	XETR	100	60	0.01	EUR
Lloyds Banking Group PLC	TSB	GB11	XLON	1000	24	0.25	GBX
Logitech International S.A. - N.	LOGN	CH11	XVTX	100	24	0.01	CHF
Lonza Group AG - N.	LONN	CH11	XVTX	100	24	0.01	CHF
L'Oréal S.A.	LOR	FR11	XPAR	100	60	0.01	EUR
LPKF Laser & Electronics AG	LPK	DE12	XETR	100	60	0.01	EUR
Luxottica Group S.p.A.	LUX	IT12	XMIL	500	24	0.0005	EUR
LVMH Moët Hennessy Louis Vuitton S.A.	MOH	FR11	XPAR	100	60	0.01	EUR
M6 Metropole TV S.A.	MMT	FR12	XPAR	100	24	0.01	EUR
MAN SE	MAN	DE11	XETR	100	60	0.01	EUR
Marks & Spencer Group PLC	MKS	GB11	XLON	1000	24	0.25	GBX
Mayr- Melnhof Karton AG	MYM	AT12	XVIE	100	24	0.01	EUR
Mediaset S.p.A.	MDS5	IT12	XMIL	1000	24	0.0005	EUR
Mediobanca S.p.A.	ME9	IT11	XMIL	500	24	0.0005	EUR
Mediolanum S.p.A.	MUN	IT12	XMIL	500	24	0.0005	EUR
Merck KGaA	MRK	DE11	XETR	100	60	0.01	EUR
Merck KGaA	MRKE	DE14	XETR	100	60	0.01	EUR

Options on Shares of	Product-ID	Group ID*	Cash Market ID*	Contract Size	Maximum Term (Months)	Minimum Price Change	Currency **
METRO AG	MEO	DE11	XETR	100	60	0.01	EUR
Metro AG	MEOE	DE14	XETR	100	60	0.01	EUR
Meyer Burger Technology AG	MBTN	CH12	XSWX	100	24	0.01	CHF
Michelin et Cie S.C.p.A.	MCH	FR11	XPAR	100	60	0.01	EUR
MLP AG	MLP	DE11	XETR	100	60	0.01	EUR
Mobistar S.A.	MOS	BE12	XBRU	100	24	0.01	EUR
MorphoSys AG	MOR	DE12	XETR	100	60	0.01	EUR
MTU Aero Engines AG	MTX	DE11	XETR	100	60	0.01	EUR
Münchener Rückversicherungs-Gesellschaft AG	MUV2	DE11	XETR	100	60	0.01	EUR
Münchener Rückversicherungs-Gesellschaft AG	MUVE	DE14	XETR	100	60	0.01	EUR
National Grid PLC	NGG	GB11	XLON	1000	24	0.25	GBX
Natixis S.A.	KNFH	FR12	XPAR	100	24	0.01	EUR
Neopost S.A.	NP6F	FR12	XPAR	100	24	0.01	EUR
Neste Oil Corp Ojy	NEF	FI11	XHEL	100	12	0.01	EUR
Nestlé S.A. - N.	NESE	CH14	XVTX	100	60	0.01	CHF
Nestlé S.A. - N.	NESN	CH11	XVTX	10	60	0.01	CHF
Nexans S.A.	NXS	FR12	XPAR	100	24	0.01	EUR
Nobel Biocare Holding AG	NOBE	CH11	XVTX	10	60	0.01	CHF
Nokia Corp. Ojy	NOA1/2/4 /5	FI13	XETR	100	1	0.01	EUR
Nokia Corp. Ojy	NOA3	FI11	XHEL	100	60	0.01	EUR
Nokia Corp. Ojy	NOAE	FI14	XHEL	100	60	0.01	EUR
Nordea Bank AB	NDB	SE12	XSSE	100	24	0.01	EUR
Nordex SE	NDX1	DE12	XETR	100	60	0.01	EUR
NORMA Group SE	NOEJ	DE12	XETR	100	60	0.01	EUR
Novartis AG - N.	NOVE	CH14	XVTX	100	60	0.01	CHF
Novartis AG - N.	NOVN	CH11	XVTX	100	60	0.01	CHF
Nutreco N.V.	NU3	NL12	XAMS	100	24	0.01	EUR
Nyrstar N.V.	NYR	BE12	XBRU	100	24	0.01	EUR
OAQ Gazprom	GAZ	RU11	XLON	100	24	0.01	USD
OAQ LUKOIL Oil Company	LUK	RU11	XLON	100	24	0.01	USD
OAQ Surgutneftegaz	SGN	RU11	XLON	100	24	0.01	USD
OC Oerlikon Corporation AG - N.	OERL	CH11	XVTX	10	24	0.01	CHF
OMV AG	OMV	AT12	XVIE	100	24	0.01	EUR
Orange	FTE	FR11	XPAR	100	60	0.01	EUR
Orange	FTEE	FR14	XPAR	100	60	0.01	EUR

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OSRAM Licht AG	OSR	DE12	XETR	100	60	0.01	EUR
Österreichische Elektrizitätswirtschafts AG [Verbundgesellschaft]	VER	AT12	XVIE	100	24	0.01	EUR
Österreichische Post AG	PST	AT12	XVIE	100	24	0.01	EUR
Panalpina Welttransport (Holding) AG	PWTN	CH12	XSWX	100	24	0.01	CHF
Pargesa Holding AG	PARG	CH12	XSWX	100	24	0.01	CHF
Partners Grp Holding AG	PGHN	CH12	XSWX	100	24	0.01	CHF
Permanent TSB Group Holdings PLC	ILB	IE11	XDUB	1000	24	0.001	EUR
Pernod-Ricard S.A.	PER	FR11	XPAR	100	60	0.01	EUR
Peugeot S.A.	PEU	FR11	XPAR	100	60	0.01	EUR
Pfeiffer Vac. Tech. AG	PFV	DE12	XETR	100	60	0.01	EUR
Pirelli & C.	PIL	IT12	XMIL	1.000	24	0.0005	EUR
Porsche Automobil Holding SE	POR3	DE12	XETR	100	60	0.01	EUR
PostNL NV	PNL	NL11	XAMS	100	60	0.01	EUR
Praktiker AG	PRA	DE12	XETR	100	60	0.01	EUR
ProSiebenSat.1 Media AG	PSM	DE12	XETR	100	60	0.01	EUR
Prudential PLC	PRU	GB11	XLON	1000	24	0.25	GBX
Prysmian S.p.A.	PRY	IT12	XMIL	100	24	0.0005	EUR
PSI AG	PSAN	DE12	XETR	100	60	0.01	EUR
PSP Swiss Property AG	PSPN	CH12	XSWX	100	24	0.01	CHF
Publicis Groupe S.A.	PU4	FR11	XPAR	100	60	0.01	EUR
Puma AG	PUM	DE12	XETR	100	60	0.01	EUR
Qiagen N.V.	QIA	DE11	XETR	100	60	0.01	EUR
QSC AG	QSC	DE12	XETR	100	60	0.01	EUR
Raiffeisen International Bank-Holding AG	RIBH	AT12	XVIE	100	24	0.01	EUR
Randstad Holding N.V.	RSH	NL11	XAMS	100	60	0.01	EUR
RATIONAL AG	RAA	DE12	XETR	100	60	0.01	EUR
Reckitt Benckiser Group PLC	RBE	GB11	XLON	1000	24	0.50	GBX
Reed Elsevier N.V.	ELV	NL11	XAMS	100	60	0.01	EUR
Rémy Cointreau S.A.	RCO	FR12	XPAR	100	24	0.01	EUR
Renault S.A.	RNL	FR11	XPAR	100	60	0.01	EUR
Repsol S.A.	REP	ES11	XMAD	100	60	0.01	EUR
Rheinmetall AG	RHM	DE12	XETR	100	60	0.01	EUR
RHI AG	RHI	AT12	XVIE	100	24	0.01	EUR
Rhoen-Klinikum AG	RHK	DE11	XETR	100	60	0.01	EUR
Rieter Holding	RIEN	CH12	XSWX	10	24	0.01	CHF

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Rio Tinto PLC	RTZ	GB11	XLON	1000	24	0.50	GBX
Roche Holding	ROGE	CH14	XVTX	100	60	0.01	CHF
Roche Holding AG	ROG	CH11	XVTX	100	60	0.01	CHF
Royal Bank of Scotland Group	RBS	GB11	XLON	1000	24	0.25	GBX
Royal Dutch Shell PLC - A shares	ROY	NL11	XAMS	100	60	0.01	EUR
Royal Dutch Shell PLC-B SHS	SHL	GB11	XLON	1000	24	0.50	GBX
Royal Imtech N.V.	IR3A	NL11	XAMS	100	60	0.01	EUR
RSA Insurance Group PLC	RYL	GB11	XLON	1000	24	0.25	GBX
RTL Group S.A.	RGS	BE12	XBRU	100	24	0.01	EUR
RusGidro OAO	RG2	RU12	XLON	100	24	0.01	USD
RWE AG	RWE	DE11	XETR	100	60	0.01	EUR
RWE AG	RWEE	DE14	XETR	100	60	0.01	EUR
Ryanair Holding PLC	RYA	IE11	XDUB	100	24	0.01	EUR
Safran S.A.	SEJ	FR12	XPAR	100	24	0.01	EUR
Sainsbury (J) PLC	SAN	GB11	XLON	1000	24	0.25	GBX
Saipem	SPE	IT12	XMIL	500	24	0.0005	EUR
Salzgitter AG	SZG	DE11	XETR	100	60	0.01	EUR
Sampo PLC	SMPA	FI11	XHEL	100	12	0.01	EUR
Sanofi	SNW	FR11	XPAR	100	60	0.01	EUR
SAP AG	SAP	DE11	XETR	100	60	0.01	EUR
SAP AG	SAPE	DE14	XETR	100	60	0.01	EUR
Sartorius AG VZ.	SRT3	DE12	XETR	100	60	0.01	EUR
Sberbank Rossii OAO	SBN	RU11	XLON	100	24	0.01	USD
SBM Offshore N.V.	SBMO	NL11	XAMS	100	60	0.01	EUR
Schindler Holding AG PS	SCHP	CH11	XSWX	100	24	0.01	CHF
Schneider Electric S.A.	SND	FR11	XPAR	100	60	0.01	EUR
Schoeller-Bleckmann Oilfield Equipment AG	SBO	AT12	XVIE	100	24	0.01	EUR
SCOR SE	SDR1	FR11	XPAR	100	24	0.01	EUR
SEB S. A.	GRB	FR12	XPAR	100	24	0.01	EUR
SGL Carbon AG	SGL	DE11	XETR	100	60	0.01	EUR
Siemens AG	SIE	DE11	XETR	100	60	0.01	EUR
Siemens AG	SIEE	DE14	XETR	100	60	0.01	EUR
Sika AG	SIK	CH12	XSWX	1	24	0.01	CHF
Singulus Technologies AG	SNG	DE12	XETR	100	60	0.01	EUR
Sixt SE	SIX2	DE12	XETR	100	60	0.01	EUR
Sky Deutschland AG	SKY	DE11	XETR	100	60	0.01	EUR
SMA Solar Technology AG	SMA	DE12	XETR	100	60	0.01	EUR

Options on Shares of	Product-ID	Group ID*	Cash Market ID*	Contract Size	Maximum Term (Months)	Minimum Price Change	Currency **
Smurfit Kappa Group PLC	SK3	IE11	XDUB	100	24	0.01	EUR
Snam S. p. A.	SNF	IT11	XMIL	1000	24	0.0005	EUR
Société Générale S.A.	SGE	FR11	XPAR	100	60	0.01	EUR
Sodexo S.A.	SJ7	FR11	XPAR	100	60	0.01	EUR
Sofina S.A.	SOF	BE12	XBRU	100	24	0.01	EUR
Software AG	SOW	DE12	XETR	100	60	0.01	EUR
SolarWorld AG	SWV	DE11	XETR	100	60	0.01	EUR
Solvay S.A.	SOL	BE12	XBRU	100	24	0.01	EUR
Sonova Holding AG - N.	SOO	CH11	XSWX	100	60	0.01	CHF
STADA Arzneimittel AG	SAZ	DE11	XETR	100	60	0.01	EUR
Standard Chartered PLC	SCB	GB11	XLON	1000	24	0.50	GBX
STMicroelectronics N.V.	SGM	FR11	XPAR	100	60	0.01	EUR
Stora Enso Oyj	ENUR	FI12	XHEL	100	12	0.01	EUR
Strabag SE	STR	AT12	XVIE	100	24	0.01	EUR
STRATEC Biomedical AG	SBSA	DE12	XETR	100	60	0.01	EUR
Straumann Holding AG	STMN	CH12	XSWX	10	24	0.01	CHF
Südzucker AG	SZU	DE12	XETR	100	60	0.01	EUR
Suess MicroTec AG	SMHN	DE12	XETR	100	60	0.01	EUR
Suez Environnement Co.	SEV	FR11	XPAR	100	60	0.01	EUR
Sulzer AG - N.	SUN	CH12	XSWX	10	24	0.01	CHF
Swatch Group AG. The	UHR	CH11	XVTX	10	60	0.01	CHF
Swatch Group AG. The - N.	UHRN	CH11	XSWX	100	24	0.01	CHF
Swiss Life Holding AG - N.	SLHN	CH11	XVTX	100	60	0.01	CHF
Swiss Prime Site AG	SPSN	CH12	XSWX	100	24	0.01	CHF
Swiss Re AG	SREE	CH14	XVTX	100	60	0.01	CHF
Swiss Re AG	SREN	CH11	XVTX	100	60	0.01	CHF
Swisscom AG - N.	SCMN	CH11	XVTX	10	60	0.01	CHF
Symrise AG	SY1	DE11	XETR	100	60	0.01	EUR
Syngenta AG - N.	SYNN	CH11	XVTX	10	60	0.01	CHF
TAG Immobilien AG	TAG	DE12	XETR	100	60	0.01	EUR
Talanx AG	TLX	DE12	XETR	100	60	0.01	EUR
Tatneft' Imeni V.D.Shashina	TTF	RU12	XLON	100	24	0.01	USD
Technip S.A.	THP	FR12	XPAR	100	24	0.01	EUR
Telecom Italia S.p.A.	TQI5	IT11	XMIL	1000	60	0.0005	EUR
Telecom Italia S.p.A. - RNC	TQIR	IT11	XMIL	1000	24	0.0005	EUR
Telefonica Deutschland O2	O2D	DE12	XETR	100	60	0.01	EUR
Telefónica S.A.	TNE5	ES11	XMAD	100	60	0.01	EUR
Telekom Austria AG	TK1	AT12	XVIE	100	24	0.01	EUR
Telenet Group Holding N.V.	TNET	BE12	XBRU	100	24	0.01	EUR
Téléperformance S.A.	RCF	FR12	XPAR	100	24	0.01	EUR

Options on Shares of	Product-ID	Group ID*	Cash Market ID*	Contract Size	Maximum Term (Months)	Minimum Price Change	Currency **
Télévision Française 1 S.A. (TF1)	FSE	FR11	XPAR	100	60	0.01	EUR
TeliaSonera AB	TLSN	FI11	XHEL	500	12	0.01	EUR
Temenos Group AG	TEMN	CH12	XSWX	100	24	0.01	CHF
Terna S.p.A.	UEI	IT12	XMIL	5.000	24	0.0005	EUR
Tesco PLC	TCO	GB11	XLON	1000	24	0.25	GBX
Thales S.A.	CSF	FR11	XPAR	100	60	0.01	EUR
Thomson	TNM	FR11	XPAR	100	60	0.01	EUR
ThyssenKrupp AG	TKA	DE11	XETR	100	60	0.01	EUR
Tietoanator Oyj	TTEB	FI12	XHEL	100	12	0.01	EUR
TNT Express NV	TNE	NL11	XAMS	100	60	0.01	EUR
TNT N.V.	TNT	NL11	XAMS	100	60	0.01	EUR
TomTom N.V.	OEM	NL11	XAMS	100	60	0.01	EUR
Total S.A.	TOTB	FR11	XPAR	100	60	0.01	EUR
Transocean Ltd.	RIGN	CH11	XSWX	100	24	0.01	CHF
TUI AG	TUI	DE11	XETR	100	60	0.01	EUR
UBI Banca	BPD	IT12	XMIL	500	24	0.0005	EUR
Ubisoft Entertainment S.A.	UEN	FR12	XPAR	100	24	0.01	EUR
UBS AG - N.	UBSE	CH14	XVTX	100	60	0.01	CHF
UBS AG - N.	UBSN	CH11	XVTX	100	60	0.01	CHF
UCB S.A.	UNC	BE11	XBRU	100	24	0.01	EUR
Umicore S.A.	NVJ	BE11	XBRU	100	24	0.01	EUR
Unibail-Rodamco SIIC	UBL	NL11	XAMS	100	60	0.01	EUR
UniCredit S.p.A.	CRI5	IT11	XMIL	1000	60	0.0005	EUR
Unilever N.V.	UNI	NL11	XAMS	100	60	0.01	EUR
Unilever PLC	ULV	GB11	XLON	1000	24	0.50	GBX
United Internet AG	UTDI	DE11	XETR	100	60	0.01	EUR
UPM Kymmene Corp.	RPL	FI11	XHEL	100	12	0.01	EUR
USG People N.V.	UQU1	NL11	XAMS	100	60	0.01	EUR
Valéo S.A.	VSA	FR11	XPAR	100	24	0.01	EUR
Valiant Holding AG	VATN	CH12	XSWX	10	24	0.01	EUR
Vallourec S.A.	VAC	FR11	XPAR	100	60	0.01	EUR
Valneva SE	VLA	FR12	XPAR	100	24	0.01	EUR
Valora Holding AG	VALN	CH12	XSWX	10	24	0.01	CHF
Veolia Environnement S.A.	VVD	FR11	XPAR	100	60	0.01	EUR
VINCI S.A.	SQU	FR11	XPAR	100	60	0.01	EUR
Vivendi S.A.	VVU	FR11	XPAR	100	60	0.01	EUR
Vodafone Group PLC	VOD	GB11	XLON	1000	24	0.25	GBX
voestalpine AG	VOE	AT12	XVIE	100	24	0.01	EUR
Vontobel Holding AG	VONN	CH12	XSWX	100	24	0.01	CHF



Options on Shares of	Product-ID	Group ID*	Cash Market ID*	Contract Size	Maximum Term (Months)	Minimum Price Change	Currency **
Vossloh AG	VOS	DE11	XETR	100	60	0.01	EUR
VW AG	VOW	DE11	XETR	100	60	0.01	EUR
VW AG - Vz.	VO3	DE11	XETR	100	60	0.01	EUR
Wacker Chemie AG	WCH	DE11	XETR	100	60	0.01	EUR
Weatherford International Ltd.	WFT	CH12	XSWX	100	24	0.01	CHF
Wendel S.A.	MFX	FR12	XPAR	100	24	0.01	EUR
Wereldhave N.V.	WER	NL11	XAMS	100	60	0.01	EUR
Wiener Städtische Versicherung AG	WST	AT12	XVIE	100	24	0.01	EUR
Wienerberger AG	WIE	AT12	XVIE	100	24	0.01	EUR
Wincor Nixdorf AG	WIN	DE11	XETR	100	60	0.01	EUR
Wirecard AG	WDI	DE12	XETR	100	60	0.01	EUR
Wolters Kluwer N.V.	WOS	NL11	XAMS	100	60	0.01	EUR
XING AG	O1BC	DE12	XETR	100	60	0.01	EUR
Zodiac S.A.	ZDC	FR12	XPAR	100	24	0.01	EUR
Zumtobel AG	ZAG	AT12	XVIE	100	24	0.01	EUR
Zurich Insurance Group AG - N.	ZURN	CH11	XVTX	10	60	0.01	CHF
Zurich Insurance Group AG- N.	ZURE	CH14	XVTX	10	60	0.01	CHF

\* The group ID as well as the cash market ID shall be assigned by the Eurex Exchanges according to the following table and shall, amongst other things, serve the purpose of determining a market place for the price of the share underlying the contract.

\*\* GBX: Pence Sterling

Group ID	Relevant Cash Market	ID of Cash Market
AT11, AT12	Electronic Trading System of the Wiener Börse	XVIE
BE11, BE12	Electronic Trading System of the NYSE Euronext Brussels	XBRU
CH11, CH12, CH14	Electronic Trading System of the SIX Swiss Stock Exchange	XSWX, XVTX
DE11, DE12, DE13, DE14, US11	Electronic Trading System of the Frankfurter Wertpapierbörse	XETR
ES11, ES12	Electronic Trading System of the Bolsa de Madrid	XMAD
FI11, FI12, FI13, FI14	Electronic Trading System of the Nasdaq OMX Helsinki	XHEL
FR11, FR12, FI14	Electronic Trading System of the NYSE Euronext Paris	XPAR
GB11	Electronic Trading System of the London Stock Exchange	XLON
IE11	Electronic Trading System of the Irish Stock Exchange	XDUB
IT11, IT12	Electronic Trading System of the Borsa Italiana	XMIL
NL11, NL12, NL14	Electronic Trading System of the NYSE Euronext Amsterdam	XAMS
RU11, RU12	Electronic Trading System of the London Stock Exchange	XLON

Group ID	Relevant Cash Market	ID of Cash Market
SE11, SE12	Electronic Trading System of the OMX - Stockholm Stock Exchange	XSSE

**Annex C in relation to Contract Specifications:**

**Trading Hours Futures Contracts**

**Money Market Futures Contracts**

Product	Product-ID	Pre-Trading-Period	Continuous Trading	Post-Trading Full-Period	OTC Block Trading	Last Trading Day	
						Trading until	
Three-Month EURIBOR Futures	FEU3	07:30-08:00	08:00-19:00	19:00-20:00	08:00-19:00	11:00	
One-Month EONIA Futures	FEO1	07:30-08:00	08:00-19:00	19:00-20:00	08:00-19:00	19:00	

All times in CET

**Fixed Income Futures Contracts**

Product	Product-ID	Pre-Trading-Period	Continuous Trading	Post-Trading Full-Period	OTC Block Trading	Last Trading Day	
						Trading until	Notification until
CONF-Futures	CONF	07:30-08:30	08:30-17:00	17:00-20:00	08:30-17:00	12:30	20:00
Euro-Bobl-Futures	FGBM	07:30-08:00	08:00-22:00	22:00-22:30 <sup>10</sup>	08:00-22:00	12:30	20:00
Euro-BTP-Futures	FBTP	07:30-08:00	08:00-19:00	19:00-19:30	08:00-19:00	12:30	20:00
Euro-Bund-Futures	FGBL	07:30-08:00	08:00-22:00	22:00-22:30 <sup>10</sup>	08:00-22:00	12:30	20:00
Euro-Buxl <sup>®</sup> -Futures	FGBX	07:30-08:00	08:00-22:00	22:00-22:30 <sup>10</sup>	08:00-22:00	12:30	20:00
Euro-Schatz-Futures	FGBS	07:30-08:00	08:00-22:00	22:00-22:30*	08:00-22:00	12:30	20:00
Short-term Euro BTP Futures	FBTS	07:30-08:00	08:00-19:00	19:00-19:30	08:00-19:00	12:30	20:00
Mid-term Euro BTP Futures	FBTM	07:30-08:00	08:00-19:00	19:00-19:30	08:00-19:00	12:30	20:00
Euro OAT Futures	FOAT	07:30-08:00	08:00-19:00	19:00-19:30	08:00-19:00	12:30	20:00
Mid-Term-Euro-OAT Futures	FOAM	07:30-08:00	08:00-19:00	19:00-19:30	08:00-19:00	12:30	20:00

\* On each last trading day, the Post Trading Full-Period starts at 12.30 CET and ends at 20:00 CET.

All times in CET

**Index Futures Contracts**

Product	Product-ID	Pre-Trading-Period	Continuous Trading	Post-Trading Full-Period	OTC Block Trading	Last Trading Day	
						Trading until	
DAX <sup>®</sup> -Index Futures	FDAX	07:30-07:50	07:50-22:00	22:00-22:30	08:00-22:00	13:00	
DivDAX <sup>®</sup> -Index Futures	FDIV	07:30-07:50	07:50-22:00	22:00-22:30	08:00-22:00	13:00	

Product	Product-ID	Pre-Trading-Period	Continuous Trading	Post-Trading Full-Period	OTC Block Trading	Last Trading Day	
						Trading until	
DJ Global Titans 50 <sup>SM</sup> Index (EUR) Futures	FGTI	07:30-07:50	07:50-22:00	22:00-22:30	08:00-22:00	17:00	
DJ Global Titans 50 <sup>SM</sup> Index (USD) Futures	FT50	07:30-07:50	07:50-22:00	22:00-22:30	08:00-22:00	17:00	
DJ Sector Titans 50 <sup>SM</sup> Index Futures		07:30-07:50	07:50-22:00	22:00-22:30	08:00-22:00	17:00	
EURO STOXX 50 <sup>®</sup> ex Financials Index Futures	FEXF	07:30-07:50	07:50-22:00	22:00-22:30	08:00-22:00	12:00	
EURO STOXX 50 <sup>®</sup> Index Futures	FESX	07:30-07:50	07:50-22:00	22:00-22:30	08:00-22:00	12:00	
EURO STOXX <sup>®</sup> Index Futures	FXXE	07:30-07:50	07:50-22:00	22:00-22:30	08:00-22:00	12:00	
EURO STOXX <sup>®</sup> Large Index Futures	FLCE	07:30-07:50	07:50-22:00	22:00-22:30	08:00-22:00	12:00	
EURO STOXX <sup>®</sup> Mid Index Futures	LMCE	07:30-07:50	07:50-22:00	22:00-22:30	08:00-22:00	12:00	
EURO STOXX <sup>®</sup> Sector Index Futures		07:30-07:50	07:50-22:00	22:00-22:30	08:05-22:00	12:00	
EURO STOXX <sup>®</sup> Select Dividend 30 Index Futures	FEDV	07:30-07:50	07:50-22:00	22:00-22:30	08:00-22:00	12:00	
EURO STOXX <sup>®</sup> Small Index Futures	FSCE	07:30-07:50	07:50-22:00	22:00-22:30	08:00-22:00	12:00	
MDAX <sup>®</sup> -Index Futures	F2MX	07:30-07:50	07:50-22:00	22:00-22:30	08:00-22:00	13:05	
MSCI Index Futures (without MSCI Russia Index Futures)		07:30-07:50	07:50-22:00	22:00-22:30	08:00-22:00	22:00	
MSCI Russia Index Futures	FMRU	07:30-07:50	07:50-22:00	22:00-22:30	08:00-22:00	22:00**	
OMXH25 Index Futures	FFOX	07:30-07:50	07:50-22:00	22:00-22:30	08:00-22:00	17:30	
RD <sup>®</sup> USD Index Futures	FRDX	07:30-07:50	07:50-22:00	22:00-22:30	08:00-22:00	16:30	
Sensex Index Futures	FSEN	07:30-07:50	07:50-22:00	22:00-22:30	08:00-22:00	11:00*	
SLI <sup>®</sup> Swiss Leader Index Futures	FSLI	07:30-07:50	07:50-22:00	22:00-22:30	08:00-22:00	09:00	
SMI <sup>®</sup> Index Futures	FSMI	07:30-07:50	07:50-22:00	22:00-22:30	08:00-22:00	09:00	
SMIM <sup>®</sup> Index Futures	FSMM	07:30-07:50	07:50-22:00	22:00-22:30	08:00-22:00	09:00	
STOXX <sup>®</sup> Europe 50 Index Futures	FSTX	07:30-07:50	07:50-22:00	22:00-22:30	08:00-22:00	12:00	
STOXX <sup>®</sup> Europe 600 Index Futures	FXXP	07:30-07:50	07:50-22:00	22:00-22:30	08:00-22:00	12:00	

Product	Product-ID	Pre-Trading-Period	Continuous Trading	Post-Trading Full-Period	OTC Block Trading	Last Trading Day	
						Trading until	
STOXX® Europe 600 Sector Index Futures		07:30-07:50	07:50-22:00	22:00-22:30	08:05-22:00	12:00	
STOXX® Europe Large 200 Index Futures	FLCP	07:30-07:50	07:50-22:00	22:00-22:30	08:00-22:00	12:00	
STOXX® Europe Mid 200 Index Futures	FMCP	07:30-07:50	07:50-22:00	22:00-22:30	08:00-22:00	12:00	
STOXX® Europe Small 200 Index Futures	FSCP	07:30-07:50	07:50-22:00	22:00-22:30	08:00-22:00	12:00	
TecDAX® Index Futures	FTDX	07:30-07:50	07:50-22:00	22:00-22:30	08:00-22:00	13:00	

\* During daylight savings time in Germany (CEST), trading in Germany on the last trading day ends on 12:00 CET.

\*\* On the last trading day of the expiration month of March, trading shall take place until 9.00 p.m. CET. The Post Trading Full Period shall commence at 9:00 p.m. CET and shall end at 10.30 p.m CET.

All times in CET

#### **Futures Contracts on Shares of Exchange-Traded Funds (EXTF-Futures)**

Product	Product-ID	Pre-Trading-Period	Continuous Trading	Post-Trading Full-Period	OTC Block Trading	Last Trading Day	
						Trading until	
Futures on Shares of EUR EXTFs*	FXEU	07:30-08:51	08:51-17:30	17:30-20:00		17:30	
Futures on Shares of CHF EXTFs**	FXCH	07:30-08:51	08:51-17:20	17:20-20:30***		17:20	

\* EXTF-Futures, the underlying security of which is traded in the electronic trading system of the Frankfurt Stock Exchange.

\*\* EXTF-Futures, the underlying security of which is traded in the electronic trading system of SWX Swiss Exchange.

\*\*\* On the last trading day, the Post Trading Full-Period starts at 17:20 and ends at 20:00.

All times in CET

#### **Volatility Index Futures Contracts**

Product	Product-ID	Pre-Trading-Period	Continuous Trading	Post-Trading Full-Period	OTC Block Trading	Last Trading Day	
						Trading until	
VSTOXX®-Mini-Futures	FVS	07:30-08:50	08:50-17:30	17:30-20:30	09:00-18:30	12:00	

All times in CET

**Individual Equity Futures**

Group ID pursuant to Annex A	Pre-Trading-Period	Continuous Trading	Post-Trading Full Period	OTC Trading	Last Trading Day Trading until
AT01 BE01 CH01 GR01 IE01 NO01 PT01 SE01	07:30-08:53	08:53-17:45	17:45-19:33	08:58-19:33	17:45
DE01 ES01 ES02 FI01 FR01 IT01 NL01	07:30-08:55	08:55-17:45	17:45-19:35	09:00-19:35	17:45
GB01 PL01	07:30-08:56	08:56-17:45	17:45-19:36	09:01-19:36	17:45
RU01	07:30-08:56	08:56-17:45	17:45-19:36	09:01-19:36	16:40
BR01 CA01 US01 US02	07:30-08:56	08:56-22:00	22:00-22:30	09:01-22:30	15:30 (Expiry month March: 14:30*)

\* On the last trading day, the post-trading full period starts at 15:30 (expiry month March: 14:30) and ends at 22:30.

All times in CET

**Inflation Futures Contracts**

Product	Product-ID	Pre-Trading-Period	Continuous Trading	Post-Trading Full-Period	OTC Block Trading	Last Trading Day	
						Trading until	
Euro Inflation Futures	HICP	09:00-09:45	09:45-17:00	17:00-17:30	09:45-17:00	10:00	

All times in CET

**Index Dividend Futures Contracts**

Product	Product-ID	Pre-Trading-Period	Continuous Trading	Post-Trading Full-Period	OTC Block Trading	Last Trading Day	
						Trading until	
DAX <sup>®</sup> Kursindex Index Dividend Futures	FDXD	07:30-08:30	08:30-18:30	18:30-20:30	08:30-18:30	12:00	
DivDAX <sup>®</sup> Index Dividend Futures	FDVD	07:30-08:30	08:30-18:30	18:30-20:30	08:30-18:30	12:00	
EURO STOXX 50 <sup>®</sup> Index Dividend Futures	FEXD	07:30-08:30	08:30-22:00	22:00-22:30	08:30-22:00	12:00	
EURO STOXX <sup>®</sup> Select Dividend 30 Index Dividend Futures	FD3D	07:30-08:30	08:30-18:30	18:30-20:30	08:30-18:30	12:00	
EURO STOXX <sup>®</sup> Sector Index Dividend Futures		07:30-08:30	08:30-17:30	17:30-20:30	08:30-18:30	12:00	
SMI <sup>®</sup> Index Dividend Futures	FSMD	07:30-08:30	08:30-17:27	17:27-20:30	08:30-19:00	09:00	
STOXX <sup>®</sup> Europe 600 Sector Index Dividend Futures		07:30-08:30	08:30-17:30	17:30-20:30	08:30-18:30	12:00	

All times in CET

**Precious Metal Futures Contracts**

Product	Product-ID	Pre-Trading-Period	Continuous Trading	Post-Trading Full-Period	OTC Block Trading	Last Trading Day	
						Trading until	
Gold-Futures-Contract	FGFX	07:30-08:00	08:00-22:00	22:00-22:30	08:00-22:30	11:30	
Silver-Futures-Contract	FSFX	07:30-08:00	08:00-22:00	22:00-22:30	08:00-22:30	13:00	
Xetra-Gold <sup>®</sup> Futures Contracts	FXGL	07:30-09:00	09:00-17:30	17:30-20:00	09:00-19:00	17:30	

All times in CET

**Property Index Futures Contracts**

Product	Product-ID	Pre-Trading-Period	Continuous Trading	Post-Trading Full-Period	OTC Block Trading	Last Trading Day	
						Trading until	
IPD® UK Annual All Industrial Index Futures	PAIN	07:30–08:30	08:30–17:30	17:30–20:30	08:30–18:30	12:00	
IPD® UK Annual All Office Index Futures	PAOF	07:30–08:30	08:30–17:30	17:30–20:30	08:30–18:30	12:00	
IPD® UK Annual All Property (Excluding Residential Specialist Funds) Index Futures	PUKA	07:30–08:30	08:30–17:30	17:30–20:30	08:30–18:30	12:00	
IPD® UK Annual All Retail Index Futures	PARE	07:30–08:30	08:30–17:30	17:30–20:30	08:30–18:30	12:00	
IPD® UK Quarterly City Office Index Futures Calendar Year Returns	PCOF	07:30–08:30	08:30–17:30	17:30–20:30	08:30–18:30	12:00	
IPD® UK Quarterly Retail Warehouse Index Futures Calendar Year Returns	PREW	07:30–08:30	08:30–17:30	17:30–20:30	08:30–18:30	12:00	
IPD® UK Quarterly Shopping Centre Index Futures Calendar Year Returns	PSOP	07:30–08:30	08:30–17:30	17:30–20:30	08:30–18:30	12:00	
IPD® UK Quarterly South Eastern Industrial Index Futures Calendar Year Returns	PSEI	07:30–08:30	08:30–17:30	17:30–20:30	08:30–18:30	12:00	
IPD® UK Quarterly Westend & Midtown Office Index Futures Calendar Year Returns	PWOF	07:30–08:30	08:30–17:30	17:30–20:30	08:30–18:30	12:00	

All times in CET



**Commodity Index Futures Contracts**

Product	Product-ID	Pre-Trading-Period	Continuous Trading	Post-Trading Full-Period	OTC Block Trading	Last Trading Day	
						Trading until	
Futures on Dow Jones-UBS Indices		07:30-09:00	09:00-18:00	18:00-21:30	09:00-21:30	18:00	

All times in CET

**Hurricane Futures Contracts**

Product	Product-ID	Pre-Trading-Period	Continuous Trading	Post-Trading Full-Period	OTC Block Trading	Last Trading Day	
						Trading until	
Hurricane Futures		09:30-10:00	10:00-22:00	22:00-22:02	10:00-22:00	22:00	

All times in CET

**Agricultural Index Futures Contracts**

Product	Product-ID	Pre-Trading-Period	Continuous Trading	Post-Trading Full-Period	OTC Trading	Last Trading Day	
						Trading until	
Eurex Butter Index Futures Contract	FBUT	08:00-08:45	08:45-18:30	18:30-19:00	08:55-19:00	12:00	
Eurex European Processing Potato Index Futures Contract	FEPP	09:00-09:50	09:50-16:00	16:00-18:00	10:00-18:00	16:00	
Eurex Hog Index Futures Contract	FHOG	09:00-09:45	09:45-16:00	16:00-18:00	09:55-18:00	16:00	
Eurex Piglet Index Futures Contract	FPIG	09:00-09:45	09:45-16:00	16:00-18:00	09:55-18:00	16:00	
Eurex Skimmed Milk Powder Index Futures Contract	FSMP	08:00-08:45	08:45-18:30	18:30-19:00	08:55-19:00	12:00	
European Whey Powder Index Futures Contracts	FWHY	08:00-08:45	08:45-18:30	18:30-19:00	n. a.	12:00	

All times CET

**Single Stock Dividend Futures**

Group ID pursuant to Annex D	Pre-Trading Period	Continuous Trading	Post-Trading Full-Period	OTC Trading	Last Trading Day Trading until
BE21 CH21 DE21 ES21 FR21 FI21 GB21 GB22 GB23 IE21 IT21 NL21	07:30-08:30	08:30-17:30	17:30-20:30	08:30-18:30	12:00

All times in CET

**Daily Futures Contracts on KOSPI 200 Options Contracts of the Korea Exchange (KRX)**

Product	Product-ID	Times	Pre-Trading Period	Continuous Trading	Post-Trading Full Period	OTC Block Trading	Last Trading Day Trading until
Eurex-KOSPI-Daily Futures Contracts	OKS2	CET	08:30-09:00	09:00-21:00	21:00-21:30	09:00-21:00	21:00
		CEST	09:30-10:00	10:00-21:00		10:00-21:00	

CEST = Central European Summer Time

## Trading Hours Options Contracts

### Options Contracts on Money Market Futures Contracts

Product	Product-ID	Pre-Trading-Period	Continuous Trading	Post-Trading Full-Period	OTC Block Trading	Last Trading Day	
						Trading until	Exercise until
Options contracts on							
Three-Month EURIBOR-Futures	OEU3	07:30-08:00	08:00-19:00	19:00-20:00	08:00-19:00	11:00	11:45

All times in CET

### Options Contracts on Interest Rate Futures Contracts

Product	Product-ID	Pre-Trading-Period	Continuous Trading	Post-Trading Full-Period	OTC Block Trading	Last Trading Day	
						Trading until	Exercise until
Options contracts on							
Euro-Bobl-Futures	OGBM	07:30-08:00	08:00-19:00	19:00-20:00	08:00-19:15	17:15	18:00
Euro-Bund-Futures	OGBL	07:30-08:00	08:00-19:00	19:00-20:00	08:00-19:15	17:15	18:00
Euro-Schatz Futures	OGBS	07:30-08:00	08:00-19:00	19:00-20:00	08:00-19:15	17:15	18:00
Euro-OAT Futures	OOAT	07:30-08:00	08:00-17:15	17:15-18:00	08:00-17:15	17:15	18:00

On the last trading day of the respective expiry of an option series, the trading for all option series ends at 17:15.

All times in CET.

### Index Options Contracts

Product	Product-ID	Pre-Trading-Period	Continuous Trading	Post-Trading Full-Period	OTC Block Trading	Last Trading Day	
						Trading until	Exercise until
DAX <sup>®</sup> Options Contracts	ODAX	07:30-08:50	08:50-17:30	17:30-20:30	09:00-19:00	13:00	21:00
DivDAX <sup>®</sup> Options Contracts	ODIV	07:30-08:50	08:50-17:30	17:30-20:30	09:00-19:00	13:00	21:00
DJ Global Titans 50 <sup>SM</sup> Index (EUR) Options-Contracts	OGTI	07:30-08:50	08:50-17:30	17:30-20:30	09:00-19:00	17:00	21:00
EURO STOXX 50 <sup>®</sup> ex Financials Index Options contracts	OEXF	07:30-08:50	08:50-17:30	17:30-20:30	09:00-19:00	12:00	21:00
EURO STOXX 50 <sup>®</sup> Index Options Contracts	OESX	07:30-08:50	08:50-17:30	17:30-20:30	09:00-19:00	12:00	21:00

Product	Product-ID	Pre-Trading-Period	Continuous Trading	Post-Trading Full-Period	OTC Block Trading	Last Trading Day	
EURO STOXX 50® Index Dividenden Optionskontrakte	OEXD	07:30-08:30	08:30-17:30	17:30-20:30	08:30-18:30	12:00	20:30
EURO STOXX® Index Options Contracts	OXXE	07:30-09:00	09:00-17:30	17:30-20:30	09:00-19:00	12:00	21:00
EURO STOXX® Large Index Options Contracts	OLCE	07:30-09:00	09:00-17:30	17:30-20:30	09:00-19:00	12:00	21:00
EURO STOXX® Mid Index Options Contracts	OMCE	07:30-09:00	09:00-17:30	17:30-20:30	09:00-19:00	12:00	21:00
EURO STOXX® Sector Index Options Contracts		07:30-08:50	08:50-17:30	17:30-20:30	09:00-19:00	12:00	21:00
EURO STOXX® Select Dividend 30 Index Options Contracts	OEDV	07:30-08:50	08:50-17:30	17:30-20:30	09:00-19:00	12:00	21:00
EURO STOXX® Small Index Options Contracts	OSCE	07:30-09:00	09:00-17:30	17:30-20:30	09:00-19:00	12:00	21:00
MDAX® Options Contracts	O2MX	07:30-08:50	08:50-17:30	17:30-20:30	09:00-19:00	13:00	21:00
MSCI Index Options		07:30-08:50	08:50- 17:30	17:30-20:30	09:00-19:00	17:30	21:00
OMXH25 Options Contracts	OFOX	07:30-08:50	08:50-17:30	17:30-20:30	09:00-19:00	17:30	21:00
RDAX® USD Index Options Contracts	ORDX	07:30-09:15	09:15- 16:30	16:30-20:30	09:00-19:00	16:30	21:00
Sensex Index Options	OSEN	07:30-08:00	08:00-17:30	17:30-20:30	08:00-19:00	11:00*	21:00
SLI Swiss Leader Index® Option	OSLI	07:30-08:50	08:50-17:20	17:20-20:30	09:00-19:00	17:20	21:00
SMI® Options Contracts	OSMI	07:30-08:50	08:50-17:20	17:20-20:30	09:00-19:00	17:20	21:00
SMIM® Options Contracts	OSMM	07:30-08:50	08:50-17:20	17:20-20:30	09:00-19:00	17:20	21:00
STOXX® Europe 50 Index Options Contracts	OSTX	07:30-08:50	08:50-17:30	17:30-20:30	09:00-19:00	12:00	21:00
STOXX® Europe 600 Sector Index Options Contracts		07:30-09:00	09:00-17:30	17:30-20:30	09:00-19:00	12:00	21:00
STOXX® Europe 600	OXXP	07:30-09:00	09:00-17:30	17:30-20:30	09:00-19:00	12:00	21:00

Product	Product-ID	Pre-Trading-Period	Continuous Trading	Post-Trading Full-Period	OTC Block Trading	Last Trading Day	
Index Options Contracts							
STOXX® Europe Large 200 Index Options Contracts	OLCP	07:30-09:00	09:00-17:30	17:30-20:30	09:00-19:00	12:00	21:00
STOXX® Europe Mid 200 Index Options Contracts	OMCP	07:30-09:00	09:00-17:30	17:30-20:30	09:00-19:00	12:00	21:00
STOXX® Europe Small 200 Index Options Contracts	OSCP	07:30-09:00	09:00-17:30	17:30-20:30	09:00-19:00	12:00	21:00
TecDAX® Options Contracts	OTDX	07:30-08:50	08:50-17:30	17:30-20:30	09:00-19:00	13:00	21:00

\* During daylight savings time in Germany (CEST), trading in Germany on the last trading day ends on 12:00 CET.

All times in CET

#### Options contracts on Shares of Exchange-Traded Funds (EXTF-Options)

Product	Product-ID	Pre-Trading-Period	Continuous Trading	Post-Trading Full-Period	OTC Block Trading	Last Trading Day	
						Trading until	Exercise until
Stock options of EUR EXTFs*	OXEU	07:30-08:51	08:51-17:30	17:30-20:00	09:00-19:00	17:30	20:00
Stock options of CHF EXTFs**	OXCH	07:30-08:51	08:51-17:20	17:20-20:00	09:00-19:00	17:20	20:00

\* EXTf Options, the underlying security of which is traded in the electronic trading system of the Frankfurt Stock Exchange.

\*\* EXTf Options, the underlying security of which is traded in the electronic trading system of SIX Swiss Exchange AG.

All times in CET

#### Options contracts and Low Exercise Price Options on Shares of Stock Corporations

Product	Pre-Trading-Period	Continuous Trading	Post-Trading Full-Period	OTC Block Trading	Last Trading Day	
Options contracts/ LEPOs on shares with group ID assigned pursuant to Annex B					Trading until	Exercise until
BE11, BE12, NL11, NL12, NL14	07:30-08:53	08:53-17:33	17:33-20:00	09:00-19:00	17:33	20:00
FI11, FI12, FI13, FI14,	07:30-08:52	08:52-17:32	17:32-20:00	09:00-19:00	17:32	20:00

Product	Pre-Trading-Period	Continuous Trading	Post-Trading Full-Period	OTC Block Trading	Last Trading Day	
					Trading until	Exercise until
Options contracts/ LEPOs on shares with group ID assigned pursuant to Annex B						
SE11, SE12						
ES11, ES12	07:30-08:50	08:50-17:35	17:35-20:00	09:00-19:00	17:35	20:00
FR11, FR12, FR14	07:30-08:54	08:54-17:34	17:34-20:00	09:00-19:00	17:34	20:00
IE11	07:30-09:00	09:00-17:28	17:28-20:00	09:00-18:30	17:28	20:00
GB11	07:30-09:00	09:00-17:30	17:30-20:00	09:00-18:30	17:30	20:00
AT11, AT12	07:30-09:05	09:05-17:36	17:36-20:00	09:15-19:00	17:36	20:00
DE11, DE12, DE13, DE14	07:30-08:51	08:51-17:31	17:31-20:00	09:00-19:00	17:31	20:00
IT11, IT12	07:30-08:50	08:50-17:35	17:35-20:00	09:00-19:00	17:35	20:00
CH11, CH12, CH14	07:30-08:52	08:52-17:20	17:20-20:00	09:00-19:00	17:20	20:00
US11	07:30-08:53	08:53-17:33	17:33-20:00	09:00-19:00	17:33	20:00
RU11, RU12	07:30-09:05	09:05-16:30	16:30-20:00*	09:15-19:00**	16:30	17:40

\* on the last trading day 16:30-17:40

\*\* on the last trading day 16:30-17:00

All times in CET

### Precious Metal Options Contracts

Product	Product-ID	Pre-Trading-Period	Continuous Trading	Post-Trading Full-Period	OTC Block Trading	Last Trading Day	
						Trading until	Exercise until
Gold-Options Contract	OGFX	07:30-08:00	08:00-20:00	20:00-20:30	08:00-20:30	11:30	20:00
Silver-Options Contract	OSFX	07:30-08:00	08:00-20:00	20:00-20:30	08:00-20:30	13:00	20:00
Xetra-Gold® Option- Contracts	OXGL	07:30-09:00	09:00-17:30	17:30-20:00	09:00-19:00	17:30	20:00

All times in CET

### Index Options Contracts

Product	Product-ID	Pre-Trading-Period	Continuous Trading	Post-Trading Full-Period	OTC Block Trading	Last Trading Day	
						Trading until	Exercise until
Options on the DJ-UBS Indexes	OCCO	07:30-08:59	09:00-18:00	18:00-20:30	09:00-20:30		

All times in CET

**Volatility Index Options Contracts**

Product	Product-ID	Pre-Trading-Period	Continuous Trading	Post-Trading Full-Period	OTC Block Trading	Last Trading Day	
						Trading until	Execution until
VSTOXX <sup>®</sup> Options Contracts	OVS	07:30-08:50	08:50-17:30	17:30-20:30	09:00-18:30	12:00	20:00

All times CET

**Index Dividend Options Contracts**

Product	Product-ID	Pre-Trading-Period	Continuous Trading	Post-Trading Full-Period	OTC Block Trading	Last Trading Day	
						Trading until	Execution until
EURO STOXX 50 <sup>®</sup> Index Dividend Options	OEXD	07:30-08:30	08:30-17:30	17:30-20:30	08:30-18:30	12:00	20:30

All times CET

**Annex D in relation to subsection 1.14 of the Contract Specifications:**

Futures contracts on the dividends of Shares ("Single Stock Dividend Futures")	Product-ID	Group ID*	Cash Market-ID*	Contract Size	Minimum Price Change	Currency **
ABB Ltd. – N.	A2BB	CH21	XVTX	1000	0.001	CHF
adidas AG	A2DS	DE21	XETR	1000	0.001	EUR
AEGON N.V.	A2EN	NL21	XAMS	1000	0.001	EUR
Air Liquide S.A.	A3IR	FR21	XETR	1000	0.001	EUR
Allianz SE	A2LV	DE21	XETR	1000	0.001	EUR
Alstom S.A.	A2OM	FR21	XPAR	1000	0.001	EUR
Anglo American PLC	A2AL	GB22	XLON	1000	0.001	USD
Anheuser-Busch Inbev N.V./SA	I2TK	BE21	XBRU	1000	0.001	EUR
ArcelorMittal S.A.	I2SP	NL21	XAMS	1000	0.001	EUR
ASML Holding N.V.	A2SM	NL21	XAMS	1000	0.001	EUR
Assicurazioni Generali S.p.A.	A2SG	IT21	XMIL	1000	0.001	EUR
AstraZeneca PLC	A2ZN	GB22	XLON	1000	0.001	USD
Aviva PLC	A2V	GB21	XLON	1000	0.01	GBX
AXA S.A.	A2XA	FR21	XPAR	1000	0.001	EUR
Banco Bilbao Vizcaya Argentaria S.A.	B2BV	ES21	XMAD	1000	0.001	EUR
Banco Bilbao Vizcaya Argentaria S.A.	B3BV	ES21	XMAD	1000	0.001	EUR
Banco Santander S.A.	S2SD	ES21	XMAD	1000	0.001	EUR
Barclays PLC	B2AR	GB21	XLON	1000	0.01	GBX
Barclays PLC	B3AR	GB21	XLON	1000	0.001	GBX
BASF AG	B2AS	DE21	XETR	1000	0.001	EUR
Bayer AG	B2AY	DE21	XETR	1000	0.001	EUR
BG Group PLC	B2G	GB21	XLON	1000	0.01	GBX
BHP Biliton PLC	B2LT	GB22	XLON	1000	0.001	USD
BMW AG	B2MW	DE21	XETR	1000	0.001	EUR
BNP Paribas S.A.	B2NP	FR21	XPAR	1000	0.001	EUR
BP PLC	B2P	GB21	XLON	1000	0.01	GBX
BT Group PLC	B2T	GB21	XLON	1000	0.01	GBX
Carrefour S.A.	C2AR	FR21	XPAR	1000	0.001	EUR
Carrefour S.A.	C3AR	FR21	XPAR	1000	0.001	EUR
Compagnie de Saint-Gobain S.A.	G2OB	FR21	XPAR	1000	0.001	EUR
Compagnie Financière Richemont AG	C2FR	CH21	XVTX	1000	0.001	CHF
Crédit Agricole S.A.	X2CA	FR21	XPAR	1000	0.001	EUR
Credit Suisse Group AG	C3SG	CH21	XVTX	1000	0.001	CHF
Credit Suisse Group AG – N.	C2SG	CH21	XVTX	1000	0.001	CHF
CRH PLC	C2RG	IE21	XDUB	1000	0.001	EUR
Daimler AG	D2AI	DE21	XETR	1000	0.001	EUR
Danone S.A.	B2SN	FR21	XPAR	1000	0.001	EUR
Deutsche Bank AG	D2BK	DE21	XETR	1000	0.001	EUR
Deutsche Boerse AG	D3B1	DE21	XETR	1000	0.001	EUR
Deutsche Börse AG	D2B2	DE21	XETR	1000	0.001	EUR



Futures contracts on the dividends of Shares ("Single Stock Dividend Futures")	Product-ID	Group ID*	Cash Market-ID*	Contract Size	Minimum Price Change	Currency **
Deutsche Post AG	D2PW	DE21	XETR	1000	0.001	EUR
Deutsche Telekom AG	D2TE	DE21	XETR	1000	0.001	EUR
Diageo PLC	D2GE	GB21	XLON	1000	0.01	GBX
E.ON SE	E2OA	DE21	XETR	1000	0.001	EUR
Electricite de France (E.D.F.)	E2DF	FR21	XPAR	1000	0.001	EUR
ENEL S.p.A.	E2NL	IT21	XMIL	1000	0.001	EUR
ENI S.p.A.	E2NT	IT21	XMIL	1000	0.001	EUR
Essilor International - Compagnie Générale d'Optique S.A.	E2SL	FR21	XPAR	1000	0.001	EUR
European Aeronautic Defence and Space Co. EADS N.V.	E2AS	FR21	XPAR	1000	0.001	EUR
GDF Suez S.A.	G2ZF	FR21	XPAR	1000	0.001	EUR
GlaxoSmithKline PLC	G2SK	GB21	XLON	1000	0.01	GBX
GlaxoSmithKline PLC	G3SK	GB21	XLON	1000	0.01	GBX
HSBC Holdings PLC	H2SB	GB22	XLON	1000	0.001	USD
Iberdrola S.A.	I2BE	ES21	XMAD	1000	0.001	EUR
Inditex	I3XD	ES21	XMAD	1000	0.001	EUR
Inditex	I4XD	ES21	XMAD	1000	0.001	EUR
Industria de Diseño Textil S.A.	I2XD	ES21	XMAD	1000	0.001	EUR
ING Groep N.V.	I2NN	NL21	XAMS	1000	0.001	EUR
Intesa Sanpaolo S.p.A.	I2ES	IT21	XMIL	1000	0.001	EUR
Intesa Sanpaolo S.p.A.	I3ES	IT21	XMIL	1000	0.001	EUR
Kering	P2PX	FR21	XPAR	1000	0.001	EUR
Koninklijke KPN N.V.	K3PN	NL21	XAMS	1000	0.001	EUR
Koninklijke KPN N.V.	K2PN	NL21	XAMS	1000	0.001	EUR
Koninklijke Philips N.V.	P2HI	NL21	XAMS	1000	0.001	EUR
L'Oréal S.A.	L2OR	FR21	XPAR	1000	0.001	EUR
LVMH Moët Hennessy Louis Vuitton S.A.	M2OH	FR21	XPAR	1000	0.001	EUR
METRO AG	M2EO	DE21	XETR	1000	0.001	EUR
Münchener Rückversicherungs-Gesellschaft AG	M2UV	DE21	XETR	1000	0.001	EUR
Nestle S.A. – N.	N2ES	CH21	XVTX	1000	0.001	CHF
Nokia Corp. Ojy	N2OA	FI21	XHEL	1000	0.001	EUR
Novartis AG – N.	N2OV	CH21	XVTX	1000	0.001	CHF
Orange	F1TE	FR21	XPAR	100	0.01	EUR
Orange	F2TE	FR21	XPAR	1000	0.001	EUR
Pernod-Ricard S.A.	P2ER	FR21	XPAR	1000	0.001	EUR
Renault S.A.	R2NL	FR21	XPAR	1000	0.001	EUR
Repsol S.A.	R2EP	ES21	XMAD	1000	0.001	EUR
Rio Tinto PLC	R2TZ	GB21	XLON	1000	0.01	GBX
Roche Holding AG	R2OG	CH21	XVTX	1000	0.001	CHF

Futures contracts on the dividends of Shares ("Single Stock Dividend Futures")	Product-ID	Group ID*	Cash Market-ID*	Contract Size	Minimum Price Change	Currency**
Royal Dutch Shell PLC – A Shares	R2DA	GB23	XAMS	1000	0.001	EUR
RWE AG	R2WE	DE21	XETR	1000	0.001	EUR
RWE AG	R3WE	DE21	XETR	1000	0.001	EUR
Sanofi	S2NW	FR21	XPAR	1000	0.001	EUR
SAP AG	S2AP	DE21	XETR	1000	0.001	EUR
SAP AG	S3AP	DE21	XETR	1000	0.001	EUR
Schneider Electric S.A.	S2ND	FR21	XPAR	1000	0.001	EUR
Schneider Electric S.A.	S3ND	FR21	XPAR	1000	0.001	EUR
Siemens	S3IE	DE21	XETR	1000	0.001	EUR
Siemens AG	S2IE	DE21	XETR	1000	0.001	EUR
Société Générale S.A.	S2GE	FR21	XPAR	1000	0.001	EUR
Swiss Re AG	S2RE	CH21	XVTX	1000	0.001	CHF
Swiss Re AG	S3RE	CH21	XVTX	1000	0.001	CHF
Swisscom AG – N.	S2CM	CH21	XVTX	1000	0.001	CHF
Syngenta AG	S2YN	CH21	XVTX	1000	0.001	CHF
Telecom Italia S.p.A.	T2QI	IT21	XMIL	1000	0.001	EUR
Telefónica S.A.	T1NE	ES21	XMAD	100	0.01	EUR
Telefónica S.A.	T2NE	ES21	XMAD	1000	0.001	EUR
Tesco PLC	T2SC	GB21	XLON	1000	0.01	GBX
ThyssenKrupp AG	T2KA	DE21	XETR	1000	0.001	EUR
TOTAL S.A.	T2OT	FR21	XPAR	1000	0.001	EUR
UBS AG – N.	U2BS	CH21	XVTX	1000	0.001	CHF
Unibail-Rodamco S.A.	U2BL	NL21	XAMS	1000	0.001	EUR
UniCredit S.p.A.	C2RI	IT21	XMIL	1000	0.001	EUR
UniCredit S.p.A.	C3RI	IT21	XMIL	1000	0.001	EUR
Unilever N.V.	U2NI	NL21	XAMS	1000	0.001	EUR
VINCI S.A.	S2QU	FR21	XPAR	1000	0.001	EUR
Vivendi S.A.	V2VU	FR21	XPAR	1000	0.001	EUR
Vivendi S.A.	V3VU	FR21	XPAR	1000	0.001	EUR
Vodafone Group PLC	V2O	GB21	XLON	1000	0.01	GBX
Vodafone Group PLC	V3O	GB21	XLON	1000	0.01	GBX
VW AG – Vz.	V2W3	DE21	XETR	1000	0.001	EUR
Zurich Insurance Group AG – N.	Z2UR	CH21	XVTX	1000	0.001	CHF

\* The group ID as well as the cash market ID shall be assigned by the Eurex Exchanges according to the following table and shall merely have an internal assignment function

\*\* GBX: Pence Sterling

Group ID	Relevant Cash Market	ID of Cash Market
BE21	Electronic Trading System of the NYSE Euronext Brussels	XBRU
CH21	Electronic Trading System of the SIX Swiss Exchange AG	XSWX, XVTX
DE21	Electronic Trading System of the Frankfurter Wertpapierbörse	XETR
ES21	Electronic Trading System of the Bolsa de Madrid	XMAD
FI21	Electronic Trading System of the OMX Helsinki Stock Exchange	XHEL
FR21	Electronic Trading System of the NYSE Euronext Paris	XPAR
GB21	Electronic Trading System of the London Stock Exchange	XLON
GB22	Electronic Trading System of the London Stock Exchange	XLON
GB23	Electronic Trading System of the NYSE Euroxext Amsterdam	XAMS
IE21	Electronic Trading System of the Irish Stock Exchange	XDUB
IT21	Electronic Trading System of the Borsa Italiana	XMIL
NL21	Electronic Trading System of the NYSE Euronext Amsterdam	XAMS

**Annex E Allocation Scheme (Part A Section 2.5 Paragraph 3 of the Conditions for Trading)  
and Path Priority (Part A Section 2.5 Paragraph 2 of the Conditions for Trading) \***

<b>Product Class</b>	<b>Allocation Scheme</b>	<b>Path Priority</b>
Money Market Futures	Time-Pro-Rata	Pro-Rata Path Priority
Fixed Income Futures	Time	Direct Path Priority
Index Futures	Time	Direct Path Priority
Futures on Shares of Exchange-Traded Funds	Time	Direct Path Priority
Volatility Futures	Time	Direct Path Priority
Futures on Shares	Time	Direct Path Priority
Inflation Futures	Time	Direct Path Priority
Index Dividend Futures	Time	Direct Path Priority
Precious Metal Futures	Time	Direct Path Priority
Property Index Futures	Time	Direct Path Priority
Commodity Index Futures	Time	Direct Path Priority
Hurricane Futures	Time	Direct Path Priority
Agriculturale Index Futures	Time	Direct Path Priority
Futures on the Dividend of Shares	Time	Direct Path Priority
Daily Futures on KOSPI 200 Options Contracts	Time	n/a
Futures on Xetra-Gold	Time	Direct Path Priority
Futures on Exchange-Traded Commodities Securities	Time	Direct Path Priority
Options on Money Market Futures	Time	n/a
Options on Fixed Income Futures	Time	n/a
Index Options	Time	n/a
Options on Shares of Exchange-Traded Funds	Time	n/a
Options and LEPOs on Stocks	Time	n/a
Precious Metal Options	Time	n/a
Volatility Index Options	Time	n/a
Index Dividend Options	Time	n/a
Options on Xetra-Gold	Time	n/a
Commodity Index Options	Time	n/a
Options on Exchange-Traded Commodities Securities	Time	n/a

\* Applicable only to products available on the New Trading Architecture (according to Annex F)

**Annex F Products on the new trading architecture („New Trading Architecture“)**

Currently all products are traded on the new trading architecture. Therefore Annex F is no longer applicable.