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1 Part:
Contract Specifications for Futures Contracts

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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® (Deutsche Börse AG)
- § MDAX® (Deutsche Börse AG)
- § TecDAX® (Deutsche Börse AG)
- § OMX Helsinki 25 (OMXH25) (Helsinki Stock Exchange)
- § SMI® (SWX Swiss Exchange)
- § SMI MID Price Index (SMIM®) (SWX Swiss Exchange)
- § Dow Jones EURO STOXX 50® Index (STOXX Limited)
- § Dow Jones EURO STOXX® Select Dividend 30 Index (STOXX Limited)
- § Dow Jones EURO STOXX® 600 Index (STOXX Limited)
- § Dow Jones EURO STOXX® Large 200 Index (STOXX Limited)
- § Dow Jones EURO STOXX® Mid 200 Index (STOXX Limited)
- § Dow Jones EURO STOXX® Small 200 Index (STOXX Limited)
- § Dow Jones STOXX 50® Index (STOXX Limited)
- § Dow Jones Global Titans 50SM Index (Dow Jones & Company, Inc.)
- ~~§ Dow Jones Italy Titans 30SM Index (Dow Jones & Company, Inc.)~~
- § RDXxt® USD – RDX Extended Index (Wiener Börse AG)

- (3) Futures Contracts on the following Dow Jones EURO STOXX® Sector Indices are available for trading at the Eurex Exchanges:

- § Dow Jones EURO STOXX® Automobiles & Parts Index
 - § Dow Jones EURO STOXX® Banks Index
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- § Dow Jones EURO STOXX® Basic Resources Index
- § Dow Jones EURO STOXX® Chemicals Index
- § Dow Jones EURO STOXX® Construction & Materials Index
- § Dow Jones EURO STOXX® Financial Services Index
- § Dow Jones EURO STOXX® Food & Beverage Index
- § Dow Jones EURO STOXX® Health Care Index
- § Dow Jones EURO STOXX® Industrial Goods & Services Index
- § Dow Jones EURO STOXX® Insurance Index
- § Dow Jones EURO STOXX® Media Index
- § Dow Jones EURO STOXX® Oil & Gas Index
- § Dow Jones EURO STOXX® Personal & Household Goods Index
- § Dow Jones EURO STOXX® Retail Index
- § Dow Jones EURO STOXX® Technology Index
- § Dow Jones EURO STOXX® Telecommunications Index
- § Dow Jones EURO STOXX® Travel & Leisure Index
- § Dow Jones EURO STOXX® Utilities Index

(4) Futures Contracts on the following Dow Jones STOXX® 600 Sector Indices are available for trading at the Eurex Exchanges:

- § Dow Jones STOXX® 600 Automobiles & Parts Index
- § Dow Jones STOXX® 600 Banks Index
- § Dow Jones STOXX® 600 Basic Resources Index
- § Dow Jones STOXX® 600 Chemicals Index
- § Dow Jones STOXX® 600 Construction & Materials Index
- § Dow Jones STOXX® 600 Financial Services Index
- § Dow Jones STOXX® 600 Food & Beverage Index
- § Dow Jones STOXX® 600 Health Care Index
- § Dow Jones STOXX® 600 Industrial Goods & Services Index
- § Dow Jones STOXX® 600 Insurance Index
- § Dow Jones STOXX® 600 Media Index
- § Dow Jones STOXX® 600 Oil & Gas Index
- § Dow Jones STOXX® 600 Personal & Household Goods Index
- § Dow Jones STOXX® 600 Retail Index
- § Dow Jones STOXX® 600 Technology Index
- § Dow Jones STOXX® 600 Telecommunications Index
- § Dow Jones STOXX® 600 Travel & Leisure Index
- § Dow Jones STOXX® 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.

(5) The value of a futures contract shall be:

- § EUR 5 per index point for MDAX[®] Futures Contracts
- § EUR 10 per index point for Futures Contracts on the TecDAX[®], OMXH25, Dow Jones EURO STOXX 50[®] Index, Dow Jones EURO STOXX[®] Select Dividend 30 Index, Dow Jones STOXX 50[®] Index, ~~Dow Jones Italy Titans 30SM Index~~
- § EUR 25 per index point for Futures Contracts on the DAX[®]
- § EUR 50 per index point for Futures Contracts on the Dow Jones EURO STOXX[®] Sector Indices, Dow Jones STOXX[®] 600 Sector Indices
- § EUR 100 per index point for Futures Contracts on the Dow Jones Global Titans 50SM Index
- § EUR 200 per index point for Futures Contracts on the Dow Jones STOXX[®] 600 Index, Dow Jones STOXX[®] Large 200 Index, Dow Jones STOXX[®] Mid 200 Index, Dow Jones STOXX[®] Small 200 Index
- § CHF 10 per index point for Futures Contracts on the SMI[®] and the SMIM[®]
- § USD 25 per index point for Futures Contracts on the RDXxt[®] USD – RDX Extended Index

(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 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 2.4.3 of the Clearing Conditions of the Eurex Clearing AG).

1.3.2 Obligation for Performance

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

- (1) The last trading day of the Index Futures Contracts shall be the final settlement day. The last trading day for the SMI[®] Futures Contract and for the SMIM[®] futures contract shall respectively be the trading day prior to the final settlement day.
- (2) The final settlement day of the Index Futures Contracts shall be the third Friday of the relevant quarter-end month, provided, however, that if such Friday is not an Exchange day, the last trading day prior to such Friday shall be the final settlement day.
- (3) Close of trading on the last trading day

- § for DAX[®], MDAX[®] and TecDAX[®] 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[®] Futures Contracts and SMIM[®] Futures Contracts shall be the respective close of the closing auction of SMI[®] Futures Contracts and SMIM[®] Futures Contracts in the electronic trading system of the Eurex Exchanges.
- § for Dow Jones EURO STOXX 50[®] Index, Dow Jones EURO STOXX[®] Select Dividend 30 Index, Dow Jones STOXX 50[®] Index, Dow Jones STOXX[®] 600 Index, Dow Jones STOXX[®] Large 200 Index, Dow Jones STOXX[®] Mid 200 Index, Dow Jones STOXX[®] Small 200 Index, Dow Jones EURO STOXX[®] Sector Index and for Dow Jones STOXX[®] 600 Sector Index Futures Contracts shall be at 12:00 p.m. CET
- § for Dow Jones Global Titans 50SM Index Futures Contracts shall be at 5:00 p.m. CET
- ~~§ for Dow Jones Italy Titans 30SM Index Futures Contracts shall be 09:05 a.m. CET~~
- § for RDXxt[®] USD – RDX Extended Index Futures Contracts shall be 4.30 p.m. CET

1.3.5 Price Gradations

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

- § 0.1 points for OMXH25, Dow Jones EURO STOXX[®] Sector Index, Dow Jones STOXX[®] 600 Sector Index, Dow Jones Global Titans 50SM Index Futures Contracts; for OMXH25 Futures Contracts, this represents a value of EUR 1, for Dow Jones EURO STOXX[®] Sector Index and Dow Jones STOXX[®] 600 Sector Index Futures Contracts this represents a value of EUR 5, for Dow Jones Global Titans 50SM Index Futures Contracts this represents a value of EUR 10 and for Dow Jones STOXX[®] 600 Index, Dow Jones STOXX[®] Large 200 Index, Dow Jones STOXX[®] Mid 200 Index, Dow Jones STOXX[®] Small 200 Index Futures Contracts, this represents a value of EUR 20.
- § 0.5 points for DAX[®] Futures Contracts; this represents a value of EUR 12.50
- § 1 point for MDAX[®], TecDAX[®], Dow Jones EURO STOXX50[®] Index, Dow Jones STOXX 50[®] Index; ~~Dow Jones Italy Titans 30SM Index~~ and SMI[®] Futures Contracts; this represents a value of CHF 10 and CHF 10 for SMI[®] and SMIM[®] Futures Contracts.
- § 0.5 points for RDXxt[®] USD – RDX Extended Index Futures Contracts; this represents a value of USD 12.50
- § 0.5 points for Dow Jones EURO STOXX[®] Select Dividend 30 Index Futures Contracts; this represents a value of EUR 5.00

1.3.6 Performance, Cash Settlement

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2. Part:
Contract Specifications for Options Contracts

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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. Subsection 1.3.1 paragraph (1) to (4) shall be applicable mutatis mutandis.

(2) Options Contracts on the following stock indices are available for trading at the Eurex Exchanges:

- § DAX[®]
- § MDAX[®]
- § TecDAX[®]
- § OMXH25
- § SMI[®]
- § SMI MID Price Index (SMIM[®])
- § Dow Jones STOXX 50[®] Index
- § Dow Jones EURO STOXX[®] 50 Index
- § Dow Jones EURO STOXX[®] Select Dividend 30 Index
- § Dow Jones STOXX[®] 50 Index
- § Dow Jones STOXX[®] 600 Index
- § Dow Jones STOXX[®] Large 200 Index
- § Dow Jones STOXX[®] Mid 200 Index
- § Dow Jones STOXX[®] Small 200 Index
- § Dow Jones Global Titans 50SM Index
- ~~§ Dow Jones Italy Titans 30SM Index~~

(3) Options Contracts on the following Dow Jones Euro STOXX[®] Sector Indices are available for trading at the Eurex Exchanges:

- § Dow Jones EURO STOXX[®] Automobiles & Parts Index
 - § Dow Jones EURO STOXX[®] Banks Index
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- § Dow Jones EURO STOXX® Basic Resources Index
- § Dow Jones EURO STOXX® Chemical Index
- § Dow Jones EURO STOXX® Construction & Materials Index
- § Dow Jones EURO STOXX® Financial Services Index
- § Dow Jones EURO STOXX® Food & Beverage Index
- § Dow Jones EURO STOXX® Health Care Index
- § Dow Jones EURO STOXX® Industrial Goods & Services Index
- § Dow Jones EURO STOXX® Insurance Index
- § Dow Jones EURO STOXX® Media Index
- § Dow Jones EURO STOXX® Oil & Gas Index
- § Dow Jones EURO STOXX® Personal & Household Goods Index,
- § Dow Jones EURO STOXX® Retail Index
- § Dow Jones EURO STOXX® Technology Index
- § Dow Jones EURO STOXX® Telecommunications Index
- § Dow Jones EURO STOXX® Travel & Leisure Index
- § Dow Jones EURO STOXX® Utilities Index

(4) Options Contracts on the following Dow Jones STOXX 600® Sector Indices are available for trading at the Eurex Exchanges:

- § Dow Jones STOXX® 600 Automobiles & Parts Index
- § Dow Jones STOXX® 600 Banks Index
- § Dow Jones STOXX® 600 Basic Resource Index
- § Dow Jones STOXX® 600 Chemicals Index
- § Dow Jones STOXX® 600 Construction & Materials Index
- § Dow Jones STOXX® 600 Financial Services Index
- § Dow Jones STOXX® 600 Food & Beverage Index
- § Dow Jones STOXX® 600 Health Care Index
- § Dow Jones STOXX® 600 Industrial Goods & Services Index
- § Dow Jones STOXX® 600 Insurance Index
- § Dow Jones STOXX® 600 Media Index
- § Dow Jones STOXX® 600 Oil & Gas Index
- § Dow Jones STOXX® 600 Personal & Household Goods Index
- § Dow Jones STOXX® 600 Retail Index
- § Dow Jones STOXX® 600 Technology Index
- § Dow Jones STOXX® 600 Telecommunications Index
- § Dow Jones STOXX® 600 Travel & Leisure Index
- § Dow Jones STOXX® 600 Utilities Index

(5) The value of an Option contract shall be:

- § EUR 5 per index point for Options contracts on DAX® and MDAX®
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- § EUR 10 per index point for Options contracts on TecDAX[®], OMXH25, Dow Jones EURO STOXX[®] 50 Index, Dow Jones EURO STOXX Select Dividend[®] Index, ~~and Dow Jones STOXX[®] 50 Index and Dow Jones Italy Titans 30SM Index~~
- § EUR 50 per index point for Options contracts on Dow Jones EURO STOXX[®] Sector Indices and Dow Jones STOXX[®] 600 Sector Indices
- § EUR 100 per index point for Options contracts on Dow Jones Global Titans 50SM Index
- § EUR 200 per index point for Futures contracts for Dow Jones STOXX[®] 600 Index, Dow Jones STOXX[®] Large 200 Index, Dow Jones STOXX[®] Mid 200 Index, Dow Jones STOXX[®] Small 200 Index
- § CHF 10 per index point for Options contracts on SMI[®] and SMIM[®]

(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 3.4.4 of the Clearing Conditions of the Eurex Clearing AG).

2.4.2 Call Option (Call)

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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
- § 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 [®] Options contracts	5 weeks	60 months
MDAX [®] Options contracts		24 months
TecDAX [®] Options contracts		24 months
OMXH25 Options contracts		12 months
SMI [®] Options contracts	5 weeks	60 months
SMIM [®] Options contracts		24 months
DJ EURO STOXX 50 [®] Index Options contracts	5 weeks	9 years 11 months
DJ EURO STOXX [®] Select Dividend 30 Index Options contracts		24 months
DJ STOXX 50 [®] Index Options contracts		24 months
Dow Jones STOXX [®] 600 Index		24 months
Dow Jones STOXX [®] Large 200 Index		24 months
Dow Jones STOXX [®] Mid 200 Index		24 months
Dow Jones STOXX [®] Small 200 Index		24 months
DJ Global Titans 50 SM Index Options contracts		24 months
DJ Italy Titans 30SM Index Options contracts		24 months
DJ EURO STOXX [®] Sector Index Options contracts		24 months
DJ STOXX [®] 600 Sector Index Options contracts		24 months

2.4.5 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 Options contracts shall be the final settlement day. The last trading day for the SMI[®] - and SMIM[®] Option contract shall be the trading day[†] prior to the final settlement day.

- (2) The final settlement day of Index Options contracts shall be the third Friday of the relevant expiration month; provided, however, that if such Friday is not an Exchange day, the last trading day prior to such Friday shall be the final settlement day.

The final settlement day of Index Options of the term group "5 weeks" shall be the Friday of the respective expiration week, with the exception of the third Friday of the relevant calendar month. If the Friday is no Exchange day, the trading day before such Friday is the final settlement day.

- (3) Close of Trading on the last trading day for

- § DAX[®], MDAX[®] and TecDAX[®] 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 (OMX)
- § SMI[®] - and SMIM[®] Option contracts shall be 5:20 p.m. CET[†]
- § Dow Jones EURO STOXX[®] 50 Index, Dow Jones EURO STOXX[®] Select Dividend 30 Index, Dow Jones STOXX[®] 50 Index, Dow Jones STOXX[®] 600 Index, Dow Jones STOXX[®] Large 200 Index, Dow Jones STOXX[®] Mid 200 Index, Dow Jones STOXX[®] Small 200 Index, Dow Jones EURO STOXX[®] Sector Index as well as Dow Jones STOXX[®] 600 Sector Index Options contracts shall be 12:00 CET
- § Dow Jones Global Titans 50SM Index Options contracts shall be 5:00 p.m. CET

~~§ Dow Jones Italy Titans 30SM Index Options contracts shall be 09:05 a.m. CET~~

* For the expiration month JUN05, the following shall apply: The last trading day is the final settlement day.

† Close of trading for the expiration month JUN05 shall be 09:00 a.m. CET.

2.4.6 Exercise Prices

- (1) Option series of options contracts on the Dow Jones STOXX[®] 50 Index, Dow Jones EURO STOXX[®] Select Dividend 30 Index, ~~the Dow Jones Italy Titans 30SM~~ and the MDAX[®] 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.

Option series of options contracts on DAX[®] and SMI[®] 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.

Options series of options contracts on the Dow Jones EURO STOXX[®] 50 Index may have exercise prices with price gradations of 50 points for terms up to 36 months or 100 points for terms of more than 36 months.

- (2) Option series of options contracts on Dow Jones STOXX[®] 600 Index, Dow Jones STOXX[®] Large 200 Index, Dow Jones STOXX[®] Mid 200 Index and Dow Jones STOXX[®] Mid 200 Index, 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.
- (3) Option series of options contracts on TecDax[®], Dow Jones Global Titans 50SM Index, Dow Jones EURO STOXX[®] Sector Indices, Dow Jones STOXX[®] 600 Sector Indices and the SMIM[®] 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.
- (4) Option series of options contracts on OMXH25 may have exercise prices with price gradations of 25 points.

2.4.7 Number of Exercise Prices upon Admission of Contracts

[...]

2.4.9 Price Gradations

The price of an options contract will be quoted with one decimal place. The smallest price change (Tick) shall be 0.1 points which represents a value of:

- § EUR 0.50 for DAX[®] and MDAX[®]-Options contracts
 - § EUR 1 for TecDAX[®] and OMXH25 Options contracts as well as Dow Jones EURO STOXX[®] 50 Index, Dow Jones EURO STOXX[®] Select Dividend 30 Index, and Dow Jones STOXX[®] 50 Index ~~and Dow Jones Italy Titans 30SM Index Options contracts~~
 - § EUR 5 for Dow Jones EURO STOXX[®] Sector Index and Dow Jones STOXX[®] 600 Sector Index Options contracts
 - § EUR 10 for Dow Jones Global Titans 50SM Index Options contracts
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- § EUR 20 for Dow Jones STOXX[®] 600 Index, Dow Jones STOXX[®] Large 200 Index, Dow Jones STOXX[®] Mid 200 Index and Dow Jones STOXX[®] Small 200 Index Options contracts
- § CHF 1 for SMI[®] - and SMIM[®] Options contracts

2.4.10 Exercise

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Annex C in relation to Contract Specifications:

Trading Hours Futures Contracts

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Index Futures Contracts

Product	Product-ID	Pre-Trading-Period	Continuous Trading	Post-Trading Full-Period	OTC Block Trading	Last Trading Day	
						Trading until	
[...]							
DJ Italy Titans 30SM Index Futures	F1TA	07:30-07:50	07:50-22:00	22:00-22:30	08:00-22:00	09:05	
[...]							

All times in CET

[...]

Trading Hours Options Contracts

[...]

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
[...]							
DJ Italy Titans 30SM Index Options contracts	O1TA	07:30-08:50	08:50-17:30	17:30-20:30	09:00-19:00	09:05	21:00
[...]							

All times in CET

[...]