

Products 2015



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Content

Equity Derivatives

- 07 Single Stock Futures
- 12 Equity Options
- 19 Low Exercise Price Options
- 21 Weekly Options

Equity Index Derivatives

- 24 Equity Index Futures
- 41 Equity Index Options
- 57 Weekly Options
- 60 Eurex/KRX-Link
- 62 Eurex/TAIFEX-Link

FX Derivatives

- 68 FX Futures
- 71 FX Options

Dividend Derivatives

- 75 Single Stock Dividend Futures
- 78 Equity Index Dividend Futures
- 82 Options on Equity Index Dividend Futures

Volatility Derivatives

- 86 Volatility Futures
- 89 Volatility Options
- 92 Variance Futures

Exchange Traded Products Derivatives

- 96 ETF Futures
- 99 ETF Options
- 104 ETC Futures
- 107 ETC Options
- 110 Xetra-Gold® Futures
- 112 Xetra-Gold® Options

Commodity Derivatives

Bloomberg

- 116 Bloomberg Commodity IndexSM Futures
- 120 Bloomberg Commodity IndexSM Options

Agricultural Derivatives

- 123 European Processing Potato Futures
- 126 Piglet Futures
- 129 Hog Futures
- 132 Butter Futures
- 134 Skimmed Milk Powder Futures
- 137 European Whey Powder Futures

Gold Derivatives

- 139 Gold Futures
- 141 Gold Options

Silver Derivatives

- 144 Silver Futures
- 146 Silver Options

Property Derivatives

- 150 Property Futures

Interest Rate Derivatives

Fixed Income Derivatives

- 154 Fixed Income Futures
- 159 Options on Fixed Income Futures
- 163 Futures on Interest Rate Swaps

Money Market Derivatives

- 166 Money Market Futures
- 175 Options on Money Market Futures

Eurex Bonds

- 182 Eurex Bonds

Eurex Repo

- 187 Eurex Repo Euro Repo Market
- 192 Eurex Repo GC Pooling[®] Market
- 195 SecLend Market

Appendix

Eurex Trade Entry Services

- 202 Block Trades
- 209 Flexible Contracts
- 212 Exchange for Physicals (Interest Rate Derivatives)
EFP Trades
- 214 Exchange for Physicals (Equity Index Futures)
EFPI Trades
- 217 Exchange for Physicals (FX-Futures)
- 219 Exchange for Physicals (Agriculture Futures)
- 220 Exchange for Physicals (Volatility Index Futures)
- 221 Trade at Index Close
- 223 Exchange for Swaps (Equity Index Futures)
EFS Trades
- 226 Exchange for Swaps (Interest Rate Derivatives)
EFS Trades
- 227 Vola Trades
- 232 Multilateral Trade Registration (MTR)
- 234 Trade Entry Service via E-Mail

Eurex Strategy WizardSM

- 235 Strategy Types
- 243 Trading in the U.S.
- 247 Further Information

Equity Derivatives

Single Stock Futures

Contract standards

A broad range of shares of the 19 STOXX® Europe 600 Supersectors as well as selected Brazilian, Canadian, Polish, Russian and U.S. shares.

STOXX® Europe 600 supersectors	Sector code
Automobiles & Parts	SXAP
Banks	SX7P
Basic Resources	SXPP
Chemicals	SX4P
Construction & Materials	SXOP
Financial Services	SXFP
Food & Beverage	SX3P
Health Care	SXDP
Industrial Goods & Services	SXNP
Insurance	SXIP
Media	SXMP
Oil & Gas	SXEP
Personal & Household Goods	SXQP
Real Estate	SX86P
Retail	SXRP
Technology	SX8P
Telecommunications	SXKP
Travel & Leisure	SXTP
Utilities	SX6P

Information about currently available Single Stock Futures can be found on www.eurexchange.com > **Products**.

Contract sizes

1, 10, 100 or 1,000 shares.

Due to corporate actions the contract size for Single Stock Futures can differ from the standard contract size. Current contract sizes can be found on www.eurexchange.com > **Products** > **Equity Derivatives** > **Single Stock Futures**.

Settlement

Cash settlement, payable on the first exchange day following the last trading day.

Selected Spanish Single Stock Futures are also available with physical delivery: 100 shares of the underlying three exchange days following the last trading day.

Minimum price change

EUR 0.0001, CHF 0.0001, CHF 0.001,
USD 0.0001, GBp 0.0001.

Contract months

Up to 36 months: The 13 nearest successive calendar months as well as the two following annual months of the December cycle thereafter.

Last trading day and final settlement day

Last trading day is the final settlement day. Final settlement day is the third Friday, for Italian Single Stock Futures the day before the third Friday of each maturity month, if this is an exchange day; otherwise the exchange day immediately preceding that day. Close of trading in the maturing Single Stock Futures on the last trading day is at 17:45 CET.

For Russian Single Stock Futures trading ceases in the maturing futures contract on the last trading day at 16:40 CET.

For Brazilian, Canadian and U.S. Single Stock Futures trading ceases in the maturing futures contract on the last trading day at 15:30 CET (for March contracts already at 14:30 CET).

Daily settlement price

The daily settlement price is established by Eurex. The daily settlement prices for Single Stock Futures are derived from the closing price of the underlying determined during the closing auction of the corresponding domestic cash market plus the respective cost of carry.

For Brazilian, Canadian and U.S. Single Stock Futures the daily settlement price is derived from the volume-weighted average of the last three prices of the underlying before 17:45 CET (reference point) in the appropriate contract plus the respective cost of carry.

Further details are available in the clearing conditions on www.eurexchange.com > **Resources** > **Rules & Regulations**.

Final settlement price

The final settlement price is established by Eurex based on the closing price determined within the electronic trading system of the domestic cash market for the respective underlying on the last trading day.

The final settlement price for Brazilian, Canadian and U.S. Single Stock Futures with the product group code US01 is based on the opening price of

the floor trading of NYSE Euronext New York, for U.S. Single Stock Futures with the product group code US02 on the opening auction price determined within the electronic trading system of NASDAQ on the last trading day respectively.

Trading hours and product currency

Contract	Trading hours	Product currency
Standard	09:00–17:45 CET	EUR
British Single Stock Futures	09:00–17:45 CET	GBP
Russian Single Stock Futures	09:00–17:45 CET	USD
Swiss Single Stock Futures	09:00–17:45 CET	CHF
Brazilian, Canadian and U.S. Single Stock Futures	09:00–22:00 CET	USD

The opening time of 09:00 CET is considered a reference point. Eurex opens its Single Stock Futures staggered on a country-by-country approach between 08:50 and 09:00 CET.

For details, please visit the trading calendar on the Eurex website www.eurexchange.com > **Trading > Trading Calendar**.

Eurex Trade Entry Services

The following Eurex Trade Entry Services are available for Single Stock Futures:

- Block Trades
 - supported by Bulk Load Panel
 - Non-Disclosure facility implemented
- Flexible Futures
- Trade Entry Service via e-mail (Russian Single Stock Futures)

Further information about Eurex Trade Entry Services is available in the appendix section or on www.eurexchange.com > **Products > Eurex Trade Entry Services**.

Service hours

Contract	Time
Austrian, Belgian, Swiss, Greek, Irish, Norwegian, Portuguese and Swedish Single Stock Futures	08:58–19:33 CET
German, Spanish, Finnish, French, Italian and Dutch Single Stock Futures	09:00–19:35 CET
British, Polish and Russian Single Stock Futures	09:01–19:36 CET
Brazilian, Canadian and U.S. Single Stock Futures	09:01–22:30 CET

Equity Options

Contract standards

A broad range of shares of the 19 STOXX® Europe 600 Supersectors as well as selected Russian shares.

STOXX® Europe 600 supersectors	Sector code
Automobiles & Parts	SXAP
Banks	SX7P
Basic Resources	SXPP
Chemicals	SX4P
Construction & Materials	SXOP
Financial Services	SXFP
Food & Beverage	SX3P
Health Care	SXDP
Industrial Goods & Services	SXNP
Insurance	SXIP
Media	SXMP
Oil & Gas	SXEP
Personal & Household Goods	SXQP
Real Estate	SX86P
Retail	SXRP
Technology	SX8P
Telecommunications	SXKP
Travel & Leisure	SXTP
Utilities	SX6P

Information about currently available equity options can be found on www.eurexchange.com > **Products**.

Contract sizes

1, 10, 100, 500, 1,000, 2,500 or 5,000 shares.

Settlement

Physical delivery of 1, 10, 50, 100, 500, 1,000, 2,500 or 5,000 shares of the underlying two, three or four exchange days after exercise:

Contract	Settlement day
Standard	t+2
Spanish equity options	t+3

Minimum price change

EUR 0.0005, EUR 0.001, EUR 0.01, CHF 0.01, GBp 0.25, GBp 0.50 or USD 0.01.

Contract months

Up to 12 months: The three nearest successive calendar months and the three following quarterly months of the March, June, September and December cycle thereafter.

Up to 24 months: The three nearest successive calendar months, the three following quarterly months of the March, June, September and December cycle thereafter, and the two following semi-annual months of the June and December cycle thereafter.

Up to 60 months: The three nearest successive calendar months, the three (for Spanish equity options nine) following quarterly months of the March, June, September and December cycle thereafter, and the four (for Spanish equity options the nearest) following semi-annual months of the June and December cycle thereafter, and the

two following annual months of the December cycle thereafter.

Last trading day

Last trading day is the third Friday, for Italian equity options the day before the third Friday, of each expiration month, if this is an exchange day; otherwise, the exchange day immediately preceding that day.

Daily settlement price

The daily settlement price is established by Eurex. The daily settlement prices for equity options are determined through the binomial model according to Cox/Ross/Rubinstein. If necessary, dividend expectations, current interest rates or other payments are taken into consideration.

Further details are available in the clearing conditions on www.eurexchange.com > **Resources** > **Rules & Regulations**.

Exercise

Equity options can be exercised either American- or European-style:

Standard – American-style:

Equity options can be exercised until the end of the Post-Trading Full Period (20:00 CET) on any exchange day during the lifetime of the option.

Exceptions – European-style:

Equity options with group ID DE14, CH14, FI14, FR14 and NL14 can only be exercised on the last trading day until the end of the Post-Trading Full-Period (20:00 CET).

Russian equity options can only be exercised on

the last trading day until the end of the Post-Trading Full-Period (17:40 CET).

Exercise prices (standard)

Exercise prices in EUR, CHF or USD	Exercise price intervals in EUR, CHF or USD for expiration months with a remaining lifetime of		
	≤ 3 months	4–12 months	> 12 months
Up to 2	0.05	0.10	0.20
2 – 4	0.10	0.20	0.40
4 – 8	0.20	0.40	0.80
8 – 20	0.50	1.00	2.00
20 – 52	1.00	2.00	4.00
52 – 100	2.00	4.00	8.00
100 – 200	5.00	10.00	20.00
200 – 400	10.00	20.00	40.00
> 400	20.00	40.00	80.00

The exercise prices of British, Spanish, Dutch, Belgian, French and Irish equity options are different from the standard exercise prices; the complete exercise prices are available in the contract specifications on www.eurexchange.com > **Resources** > **Rules & Regulations**.

Number of exercise prices

Upon the admission of the options, at least seven exercise prices shall be made available for each due date with a term of up to 24 months 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 the options, at least five exercise prices shall be made available for each due date with a term of more than 24 months 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.

Upon the admission of Dutch, Belgian and French options, at least nine exercise prices shall be made available for each due date with a term of up to 12 months 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.

Upon the admission of Dutch, Belgian and French options, at least seven exercise prices shall be made available for each due date with a term of more than 12 months 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.

Option premium

The premium is payable in full in the currency of the respective contract on the exchange day following the day of the trade.

Trading hours and product currency

Contract	Trading hours	Product currency
Standard	09:00–17:30 CET	EUR
British equity options	09:00–17:30 CET	GBp
Russian equity options	09:05–16:30 CET	USD
Swiss equity options	09:00–17:20 CET	CHF

The standard opening time of 09:00 CET is considered a reference point. Eurex opens its equity options staggered on a country-by-country approach between 08:50 and 09:05 CET.

The standard closing time of 17:30 CET is considered a reference point. Eurex closes its equity options staggered on a country-by-country approach between 17:30 and 17:36 CET.

For details, please visit the trading calendar on the Eurex website www.eurexchange.com > **Trading > Trading Calendar.**

Eurex Trade Entry Services

The following Eurex Trade Entry Services are available for equity options:

- Multilateral Trade Registration
- Block Trades (including vola strategy trades with cash equity leg)
 - Non-Disclosure facility implemented
- Flexible Options (not for European-style equity options)
- Trade Entry Service via e-mail (only for Russian equity options)

Further information about Eurex Trade Entry Services is available in the appendix section or on www.eurexchange.com > Products > Eurex Trade Entry Services.

Service hours

Contract	Time
Standard	09:00–19:00 CET
Austrian equity options	09:15–19:00 CET
British and Irish equity options	09:00–18:30 CET
Russian equity options	09:15–19:00 CET 16:30–17:00 CET on the last trading day

Low Exercise Price Options (LEPOs)

This section only lists the differences with respect to the regular contract specifications for equity options, whereas for every equity option a Low Exercise Price Option (LEPO) is available.

Contract months

Up to 6 months: The nearest calendar month and the two following quarterly months of the March, June, September and December cycle thereafter.

Exercise prices

Exercise price of a LEPO is the smallest exercise price of an option available in the Eurex® system.

For example, for securities with exercise prices with two decimal places, LEPOs with an exercise price of EUR 0.01, CHF 0.01, GBp 0.01 or USD 0.01, respectively, will be set up. Options with an exercise price with one decimal place have an exercise price of EUR 0.1, CHF 0.1, GBp 0.1 or USD 0.1 respectively.

Eurex Trade Entry Services

The following Eurex Trade Entry Services are available for Low Exercise Price Options:

- Multilateral Trade Registration
- Block Trades
- Flexible Options
- Trade Entry Service via e-mail (Russian LEPOs)

Further information about Eurex Trade Entry Services is available in the appendix section or on www.eurexchange.com > **Products** > **Eurex Trade Entry Services**.

Weekly Options

This section only lists the differences with respect to the regular contract specifications for equity options. Eurex offers Weekly Options on the shares of Daimler, Deutsche Bank, Deutsche Telekom and Nokia.

Contract	Product IDs
Daimler 1st, 2nd, 4th, 5th Friday Weekly Options	DAI1, DAI2, DAI4, DAI5
Deutsche Bank 1st, 2nd, 4th, 5th Friday Weekly Options	DBW1, DBW2, DBW4, DBW5
Deutsche Telekom 1st, 2nd, 4th, 5th Friday Weekly Options	DTE1, DTE2, DTE4, DTE5
Nokia 1st, 2nd, 4th, 5th Friday Weekly Options	NOA1, NOA2, NOA4, NOA5

Contract months

1st, 2nd und 4th Friday Weekly Options: One month for all contracts expiring on the 1st, 2nd and 4th Friday of a calendar month. At the start of trading on each Friday, the Weekly Options for the same week of the following month will be listed.

5th Friday Weekly Options: More than one month for contracts expiring on the 5th Friday of a calendar month. For months without a 5th Friday, the option expiration will fall on the next 5th Friday.

Contract size

100 shares

Equity Index Derivatives

Minimum price change

EUR 0.01

Eurex Trade Entry Services

The following Eurex Trade Entry Services are available for Weekly Options:

- Multilateral Trade Registration
- Block Trades (including vola strategy trades with cash equity leg)

Further information about Eurex Trade Entry Services is available in the appendix section or on www.eurexchange.com > **Products** > **Eurex Trade Entry Services**.

Equity Index Futures

Underlyings

Futures on	Product ID
EURO STOXX 50® Index	FESX
EURO STOXX 50® ex Financials Index	FEXF
EURO STOXX® Select Dividend 30 Index	FEDV
EURO STOXX® Index	FXXE
EURO STOXX® Large Index	FLCE
EURO STOXX® Mid Index	FMCE
EURO STOXX® Small Index	FSCE
STOXX® Europe 50 Index	FSTX
STOXX® Europe 600 Index	FXXP
STOXX® Europe Large 200 Index	FLCP
STOXX® Europe Mid 200 Index	FMCP
STOXX® Europe Small 200 Index	FSCP
DJ Global Titans 50 Index SM (EUR)	FGTI
DJ Global Titans 50 Index SM (USD)	FT50
DAX®, the blue chip index of Deutsche Börse AG	FDAX®
DivDAX®, the dividend index of Deutsche Börse AG	FDIV
MDAX®, the mid cap index of Deutsche Börse AG	F2MX
TecDAX®, the technology index of Deutsche Börse AG	FTDX
SMI®, the blue chip index of SIX Swiss Exchange	FSMI
SMI® Mid, the mid cap index of SIX Swiss Exchange	FSMM
SLI Swiss Leader Index®, the blue chip index with capped weightings of SIX Swiss Exchange	FSLI
OMXH25, the Finnish equity index	FFOX
ATX®, the Austrian blue chip index of Vienna Stock Exchange	FATX
ATX® five, consisting of the five shares with the highest weighting in the ATX®	FATF

Futures on	Product ID
CECE® EUR Index, the composite Eastern European index of Vienna Stock Exchange comprising the stocks included in the Hungarian Traded Index (HTX), Czech Traded Index (CTX) and Polish Traded Index (PTX)	FCEE
RDX® EUR/USD Index, the Russian blue chip index of Wiener Börse AG	FRDE/ FRDX
SENSEX, the Indian blue chip index of Bombay Stock Exchange (BSE)	FSEN
TA-25, the Israeli blue chip index of the Tel Aviv Stock Exchange (TASE)	FT25

MSCI Indexes	Product ID
Futures on	
MSCI Europe Index	FMEU
MSCI Europe Price Index	FMEP
MSCI Europe Growth Index	FMEG
MSCI Europe Value Index	FMEV
MSCI World Index (USD)	FMWO
MSCI World Index (EUR)	FMWN
MSCI World Price Index	FMWP
MSCI World Midcap Index	FMWM
MSCI Kokusai Index	FMKN
MSCI Kokusai GTR-Index	FMKG
MSCI AC Asia Pacific ex Japan Index	FMAS
MSCI Pacific ex Japan Index	FMPX
MSCI Frontier Markets Index	FMFM
MSCI Emerging Markets Index (USD)	FMEM
MSCI Emerging Markets Index (EUR)	FMEN
MSCI Emerging Markets Price Index	FMEF
MSCI Emerging Markets Asia Index	FMEA
MSCI Emerging Markets EMEA Index	FMEE
MSCI Emerging Markets Latin America Index	FMEL
MSCI ACWI Index	FMAC
MSCI Australia Index	FMAU
MSCI Chile Index	FMCL

MSCI Indexes	Product ID
Futures on	
MSCI China Free Index	FMCN
MSCI Colombia Index	FMCO
MSCI Czech Republic Index	FMCZ
MSCI Egypt Index	FMEY
MSCI Greece Index	FMGR
MSCI Hong Kong Index	FMHK
MSCI Hungary Index	FMHU
MSCI India Index	FMIN
MSCI Indonesia Index	FMID
MSCI Japan Index	FMJP
MSCI Malaysia Index	FMMY
MSCI Mexico Index	FMMX
MSCI Morocco Index	FMMA
MSCI New Zealand Index	FMNZ
MSCI Peru Index	FMPE
MSCI Philippines Index	FMPH
MSCI Poland Index	FMPL
MSCI Qatar Index	FMQA
MSCI Russia Index	FMRS
MSCI Russia Price Index	FMRU
MSCI South Africa Index	FMZA
MSCI Thailand Index	FMTH
MSCI UAE Index	FMUA
MSCI UK Index	FMUK
MSCI USA Index	FMUS

Dow Jones Sector Titans Index SM products		
Futures on	Product ID	Sector code
Banks	FGSB	DJTBAK
Insurance	FGSI	DJTINN
Oil & Gas	FGSE	DJTENG
Telecommunications	FGST	DJTTEL
Utilities	FGSU	DJTUTS

EURO STOXX [®] sector index products		
Futures on	Product ID	Sector code
Automobiles & Parts	FESA	SXAE
Banks	FESB	SX7E
Basic Resources	FESS	SXPE
Chemicals	FESC	SX4E
Construction & Materials	FESN	SXOE
Financial Services	FESF	SXFE
Food & Beverage	FESO	SX3E
Health Care	FESH	SXDE
Industrial Goods & Services	FESG	SXNE
Insurance	FESI	SXIE
Media	FESM	SXME
Oil & Gas	FESE	SXEE
Personal & Household Goods	FESZ	SXQE
Real Estate	FESL	SX86E
Retail	FESR	SXRE
Technology	FESY	SX8E
Telecommunications	FEST	SXKE
Travel & Leisure	FESV	SXTE
Utilities	FESU	SX6E

STOXX® Europe 600 sector index products

Futures on	Product ID	Sector code
Automobiles & Parts	FSTA	SXAP
Banks	FSTB	SX7P
Basic Resources	FSTS	SXPP
Chemicals	FSTC	SX4P
Construction & Materials	FSTN	SXOP
Financial Services	FSTF	SXFP
Food & Beverage	FSTO	SX3P
Health Care	FSTH	SXDP
Industrial Goods & Services	FSTG	SXNP
Insurance	FSTI	SXIP
Media	FSTM	SXMP
Oil & Gas	FSTE	SXEP
Personal & Household Goods	FSTZ	SXQP
Real Estate	FSTL	SX86P
Retail	FSTR	SXRP
Technology	FSTY	SX8P
Telecommunications	FSTT	SXKP
Travel & Leisure	FSTV	SXTP
Utilities	FSTU	SX6P

Settlement

Cash settlement, payable on the first exchange day following the final settlement day.

Contract values, price quotation and minimum price change

Contract	Contract value*	Minimum price change	
		Points	Value
EURO STOXX 50® Index Futures	EUR 10	1	EUR 10
EURO STOXX 50® ex Financials Index Futures	EUR 10	0.5	EUR 5
EURO STOXX® Select Dividend 30 Index Futures	EUR 10	0.5	EUR 5
EURO STOXX® Index Futures	EUR 50	0.1	EUR 5
EURO STOXX® Large Index Futures	EUR 50	0.1	EUR 5
EURO STOXX® Mid Index Futures	EUR 50	0.1	EUR 5
EURO STOXX® Small Index Futures	EUR 50	0.1	EUR 5
STOXX® Europe 50 Index Futures	EUR 10	1	EUR 10
STOXX® Europe 600 Index Futures	EUR 50	0.1	EUR 5
STOXX® Europe Large 200 Index Futures	EUR 50	0.1	EUR 5
STOXX® Europe Mid 200 Index Futures	EUR 50	0.1	EUR 5
STOXX® Europe Small 200 Index Futures	EUR 50	0.1	EUR 5
EURO STOXX® Sector Index Futures	EUR 50	0.1	EUR 5
STOXX® Europe 600 Sector Index Futures	EUR 50	0.1	EUR 5
DJ Sector Titans Index SM Futures	USD 100	0.1	USD 10
DJ Global Titans 50 Index SM Futures (EUR)	EUR 100	0.1	EUR 10
DJ Global Titans 50 Index SM Futures (USD)	USD 100	0.1	USD 10
DAX® Futures	EUR 25	0.5	EUR 12.50
DivDAX® Futures	EUR 200	0.05	EUR 10

* Per index point of the underlying

Contract	Contract value*	Minimum price change	
		Points	Value
MDAX® Futures	EUR 5	1	EUR 5
TecDAX® Futures	EUR 10	0.5	EUR 5
SMI® Futures	CHF 10	1	CHF 10
SMIM® Futures	CHF 10	1	CHF 10
SLI® Futures	CHF 10	0.1	CHF 1
OMXH25 Futures	EUR 10	0.1	EUR 1
ATX® Futures	EUR 10	0.5	EUR 5
ATX® five Futures	EUR 10	0.5	EUR 5
CECE® EUR Index Futures	EUR 10	0.5	EUR 5
RDX® EUR Index Futures	EUR 10	0.5	EUR 5
RDX® USD Index Futures	USD 10	0.5	USD 5
MSCI Europe Index Futures	EUR 100	0.05	EUR 5
MSCI Europe Price Index Futures	EUR 100	0.05	EUR 5
MSCI Europe Growth Index Futures	EUR 100	0.05	EUR 5
MSCI Europe Value Index Futures	EUR 100	0.05	EUR 5
MSCI World Index Futures (FMWO)	USD 10	1	USD 10
MSCI World Index Futures (FMWN)	EUR 100	0.1	EUR 10
MSCI World Price Index Futures (FMWP)	USD 10	0.5	USD 5
MSCI World Midcap Index Futures	USD 50	0.5	USD 25
MSCI Kokusai Index Futures	USD 10	1	USD 10
MSCI Kokusai GTR Index Futures	USD 10	1	USD 10
MSCI AC Asia Pacific ex Japan Index Futures	USD 100	0.1	USD 10
MSCI Pacific ex Japan Index Futures	USD 10	1	USD 10
MSCI Frontier Markets Index Futures	USD 10	0.5	USD 5

* Per index point of the underlying

Contract	Contract value*	Minimum price change	
		Points	Value
MSCI Emerging Markets Index Futures (FMEM)	USD 100	0.1	USD 10
MSCI Emerging Markets Index Futures (FMEN)	EUR 100	0.1	EUR 10
MSCI Emerging Markets Price Index Futures (FMEF)	USD 50	0.5	EUR 25
MSCI Emerging Markets Asia Index Futures	USD 100	0.1	USD 10
MSCI Emerging Markets EMEA Index Futures	USD 100	0.1	USD 10
MSCI Emerging Markets Latin America Index Futures	USD 100	0.1	USD 10
MSCI ACWI Index Futures	USD 100	0.05	USD 5
MSCI Australia Index Futures	USD 10	1	USD 10
MSCI Chile Index Futures	USD 50	0.5	USD 25
MSCI China Free Index Futures	USD 50	0.5	USD 25
MSCI Colombia Index Futures	USD 10	1	USD 10
MSCI Czech Republic Index Futures	USD 50	0.5	USD 25
MSCI Egypt Index Futures	USD 50	0.5	USD 25
MSCI Greece Index Futures	USD 1,000	0.01	USD 10
MSCI Hungary Index Futures	USD 100	0.1	USD 10
MSCI Hong Kong Index Futures	USD 1	10	USD 10
MSCI India Index Futures	USD 100	0.1	USD 10
MSCI Indonesia Index Futures	USD 10	0.5	USD 5
MSCI Japan Index Futures	USD 10	1	USD 10
MSCI Malaysia Index Futures	USD 100	0.1	USD 10
MSCI Mexico Index Futures	USD 50	0.5	USD 25
MSCI Morocco Index Futures	USD 100	0.1	USD 10

Equity Index
Derivatives

Contract	Contract value*	Minimum price change	
		Points	Value
MSCI New Zealand Index Futures	USD 100	0.1	USD 10
MSCI Peru Index Futures	USD 10	0.5	USD 5
MSCI Philippines Index Futures	USD 50	0.5	USD 25
MSCI Poland Index Futures	USD 100	0.1	USD 10
MSCI Qatar Index Futures	USD 10	0.5	USD 5
MSCI Russia Index Futures	USD 50	0.5	USD 25
MSCI Russia Price Index Futures	USD 10	0.5	USD 5
MSCI South Africa Index Futures	USD 100	0.1	USD 10
MSCI Thailand Index Futures	USD 10	0.5	USD 5
MSCI UAE Index Futures	USD 50	0.1	USD 5
MSCI UK Index Futures	GBP 10	1	GBP 10
MSCI USA Index Futures	USD 10	1	USD 10
SENSEX Futures	USD 1	5	USD 5
TA-25 Index Futures	USD 25	0.5	USD 12.50

* Per index point of the underlying

Contract months

Standard – up to 9 months: The three nearest quarterly months of the March, June, September and December cycle.

TA-25 Index Futures – up to 3 months: The three nearest successive calendar months.

SENSEX Futures – up to 6 months: The three nearest successive calendar months and the following quarterly month of the March, June, September and December cycle thereafter.

MSCI Index Futures, CECE® EUR Index Futures, RDX® EUR Index Futures – up to 36 months:

The four nearest quarterly months of the March, June, September and December cycle and the four following semi-annual months of the June and December cycle.

RDX® USD Index Futures – up to 60 months:

The four nearest quarterly months of the March, June, September and December cycle, the four following semi-annual months of the June and December cycle and the two following annual months of the December cycle thereafter.

Last trading day and final settlement day

Last trading day is the third Friday of each maturity month if this is an exchange day (with regard to national indexes also on the relevant home exchange); otherwise the exchange day immediately preceding that day (for MSCI Egypt/ Qatar/UAE Index Futures the exchange day preceding the third Friday of each maturity month).

Final settlement day is the last trading day, for MSCI Index Futures the exchange day following the last trading day.

Last trading day and final settlement day for SENSEX Futures is the last Thursday of each maturity month if this is an exchange day (both at Eurex and BSE); otherwise the exchange day immediately preceding that day.

Last trading day for TA-25 Index Futures is the Wednesday preceding the last Friday of each maturity month if this is an exchange day (both at Eurex and TASE); otherwise the exchange day immediately preceding that day.

Final settlement day for TA-25 Index Futures is the Thursday preceding the last Friday of each maturity month if this is an exchange day both at Eurex and TASE; otherwise the exchange day immediately preceding that day. If the final settlement day of the TASE contracts is not an exchange day at Eurex Exchange, the final settlement day of the Eurex contracts shall be the exchange day at Eurex Exchange immediately following that day and on which the final settlement price of TASE is available.

Close of trading in the maturing futures on the last trading day is at:

Contract	Close of trading
EURO STOXX 50® Index Futures	12:00 CET
EURO STOXX 50® ex Financials Index Futures	
EURO STOXX® Select Dividend 30 Index Futures	
EURO STOXX® Index Futures	
EURO STOXX® Large Index Futures	
EURO STOXX® Mid Index Futures	
EURO STOXX® Small Index Futures	
STOXX® Europe 50 Index Futures	
STOXX® Europe 600 Index Futures	
STOXX® Europe Large 200 Index Futures	
STOXX® Europe Mid 200 Index Futures	
STOXX® Europe Small 200 Index Futures	
EURO STOXX® Sector Index Futures	
STOXX® Europe 600 Sector Index Futures	
DJ Sector Titans Index SM Futures	17:00 CET
DJ Global Titans 50 Index SM Futures (EUR/USD)	

Contract	Close of trading
DAX® Futures	Beginning of the Xetra® intraday auction starting at 13:00 CET (for MDAX® Futures at 13:05 CET).
DivDAX® Futures	
MDAX® Futures	
TecDAX® Futures	
SMI® Futures	09:00 CET
SMIM® Futures	
SLI® Futures	
OMXH25 Futures	17:30 CET
ATX® Futures	12:00 CET
ATX® five Futures	
CECE® EUR Index Futures	17:10 CET
RDX® EUR/USD Index Futures	16:30 CET
MSCI Index Futures	22:00 CET
SENSEX Futures	11:00 CET (12:00 CEST)
TA-25 Index Futures	22:00 CET

Daily settlement price

The daily settlement prices for the current maturity month are derived from the volume-weighted average of the prices of all transactions during the minute before 17:30 CET (for FSMI/FSMM/FSLI 17:20 CET, FCEE 17:10 CET, FRDE/FRDX 16:30 CET, reference point), provided that more than five trades transacted within this period.

For the remaining maturity months, the daily settlement price for a contract is determined based on the average bid/ask spread of the combination order book.

Further details are available in the clearing conditions on www.eurexchange.com > Resources > Rules & Regulations.

Final settlement price

The final settlement price is established by Eurex on the final settlement day according to the following rules:

Contract	Final settlement price
EURO STOXX 50 [®] Index Futures	Average of the respective STOXX [®] Index values calculated between 11:50 and 12:00 CET.
EURO STOXX 50 [®] ex Financials Index Futures	
EURO STOXX [®] Select Dividend 30 Index Futures	
EURO STOXX [®] Index Futures	
EURO STOXX [®] Large Index Futures	
EURO STOXX [®] Mid Index Futures	
EURO STOXX [®] Small Index Futures	
STOXX [®] Europe 50 Index Futures	
STOXX [®] Europe 600 Index Futures	
STOXX [®] Europe Large 200 Index Futures	
STOXX [®] Europe Mid 200 Index Futures	
STOXX [®] Europe Small 200 Index Futures	
EURO STOXX [®] Sector Index Futures	
STOXX [®] Europe 600 Sector Index Futures	
DJ Sector Titans Index SM Futures	
DJ Global Titans 50 Index SM Futures (EUR/USD)	
DAX [®] Futures	Value of the respective index, based on Xetra [®] auction prices of the respective index component shares. The intraday auction starts at 13:00 CET (for MDAX [®] component shares at 13:05 CET)
DivDAX [®] Futures	
MDAX [®] Futures	
TecDAX [®] Futures	

Contract	Final settlement price
SMI [®] Futures	Value of the respective index, based on SIX Swiss Exchange opening prices of the respective index component shares.
SMIM [®] Futures	
SLI [®] Futures	
OMXH25 Futures	Value of the OMXH25, based on NASDAQ OMX Helsinki volume-weighted average prices of the index component shares from 08:40 until 17:30 CET.
ATX [®] Futures	Value of the respective index, based on the auction prices of the respective index component shares calculated by the electronic trading system of Vienna Stock.
ATX [®] five Futures	
CECE [®] EUR Index Futures	Value of the CECE [®] EUR Index, based on the closing prices of the respective electronic trading systems for the index component shares.
RDX [®] EUR/USD Index Futures	Value of the RDX [®] EUR/USD Index, based on the closing prices of the London Stock Exchange (IOB) for the index component shares.
MSCI Index Futures	Value of the respective MSCI Index (Net Total Return Index, FMEP, FMWP, FMEF, FMRU: Price Index), based on the closing prices of the respective cash markets of the index component shares.
SENSEX Futures	Value of the SENSEX, based on the volume-weighted average prices of the index component shares during the last 30 trading minutes.
TA-25 Index Futures	Value of the TA-25 Index, based on TASE opening prices of the respective index component shares.

Trading hours

07:50–22:00 CET
(FT25: 08:30–22:00 CET)

Eurex Trade Entry Services

The following Eurex Trade Entry Services are available for equity index futures:

- Multilateral Trade Registration (MSCI Index Futures)
- Block Trades
- Flexible Futures
- Vola Trades
- EFPI Trades
- EFS Trades
- Trade Entry Service via e-mail (MSCI Russia Index Futures)

Further information about Eurex Trade Entry Services is available in the appendix section or on www.eurexchange.com > **Products** > **Eurex Trade Entry Services**.

Service hours

Contract	Time
Standard	08:00–22:00 CET
EURO STOXX® Sector Index Futures STOXX® Europe 600 Sector Index Futures DJ Sector Titans Index SM Futures	08:05–22:00 CET
TA-25 Index Futures	08:30–22:00 CET

Trading in the U.S.

The following equity index futures are available for trading in the U.S.:

EURO STOXX 50® Index Futures
EURO STOXX 50® ex Financials Index Futures
EURO STOXX® Select Dividend 30 Index Futures
EURO STOXX® Index Futures
EURO STOXX® Large Index Futures
EURO STOXX® Mid Index Futures
EURO STOXX® Small Index Futures
STOXX® Europe 50 Index Futures
STOXX® Europe 600 Index Futures
STOXX® Europe 600 Banks Futures
STOXX® Europe 600 Industrial Goods & Services Futures
STOXX® Europe 600 Insurance Futures
STOXX® Europe 600 Media Futures
STOXX® Europe 600 Travel & Leisure Futures
STOXX® Europe 600 Utilities Futures
STOXX® Europe Large 200 Index Futures
STOXX® Europe Mid 200 Index Futures
STOXX® Europe Small 200 Index Futures
Dow Jones Global Titans 50 IndexSM Futures
Dow Jones Global Titans 50 IndexSM Futures (USD)
DAX® Futures
MDAX® Futures
TecDAX® Futures
SMIM® Futures
SLI Swiss Leader Index® Futures
MSCI World Index Futures
MSCI Europe Index Futures
MSCI Europe Value Index Futures
MSCI Europe Growth Index Futures
MSCI Emerging Markets Index Futures
MSCI Emerging Markets Latin America Index Futures
MSCI Emerging Markets EMEA Index Futures
MSCI Emerging Markets Asia Index Futures
MSCI Frontier Markets Index Futures

MSCI China Free Index Futures
 MSCI India Index Futures
 MSCI Japan Index Futures
 MSCI Malaysia Index Futures
 MSCI South Africa Index Futures
 MSCI Thailand Index Futures
 MSCI AC Asia Pacific ex Japan Index Futures
 TA-25 Index-Futures

Equity Index Options

Underlyings

Options on	Product ID
EURO STOXX 50® Index	OESX
EURO STOXX 50® ex Financials Index	OEXF
EURO STOXX® Select Dividend 30 Index	OEDV
EURO STOXX® Index	OXXE
EURO STOXX® Large Index	OLCE
EURO STOXX® Mid Index	OMCE
EURO STOXX® Small Index	OSCE
STOXX® Europe 50 Index	OSTX
STOXX® Europe 600 Index	OXXP
STOXX® Europe Large 200 Index	OLCP
STOXX® Europe Mid 200 Index	OMCP
STOXX® Europe Small 200 Index	OSCP
DJ Global Titans 50 Index SM (EUR)	OGTI
DAX®, the blue chip index of Deutsche Börse AG	ODAX
DivDAX®, the dividend index of Deutsche Börse AG	ODIV
MDAX®, the mid cap index of Deutsche Börse AG	O2MX
TecDAX®, the technology index of Deutsche Börse AG	OTDX
SMI®, the blue chip index of SIX Swiss Exchange	OSMI
SMI® Mid, the mid cap index of SIX Swiss Exchange	OSMM
SLI Swiss Leader Index®, the blue chip index with capped weightings of SIX Swiss Exchange	OSLI
OMXH25, the Finnish equity index	OFOX
ATX®, the Austrian blue chip index of Vienna Stock Exchange	OATX
ATX® five, consisting of the five shares with the highest weighting in the ATX®	OATF

Options on	Product ID
CECE® EUR Index, the composite Eastern European index of Vienna Stock Exchange comprising the stocks included in the Hungarian Traded Index (HTX), Czech Traded Index (CTX) and Polish Traded Index (PTX)	OCEE
RDX® EUR/USD Index, the Russian blue chip index of Wiener Börse AG	ORDE/ ORDX
SENSEX, the Indian blue chip index of Bombay Stock Exchange (BSE)	OSEN

MSCI Indexes	Product ID
Options on	
MSCI Europe Index	OMEU
MSCI Europe Price Index	OMEP
MSCI Europe Growth Index	OMEG
MSCI Europe Value Index	OMEV
MSCI World Index	OMWO
MSCI World Price Index	OMWP
MSCI World Index (EUR)	OMWN
MSCI AC Asia Pacific ex Japan Index	OMAS
MSCI Emerging Markets Index	OMEM
MSCI Emerging Markets Price Index	OMEF
MSCI Emerging Markets Index (EUR)	OMEN
MSCI Emerging Markets Asia Index	OMEA
MSCI Emerging Markets EMEA Index	OMEE
MSCI Emerging Markets Latin America Index	OMEL
MSCI Russia Price Index	OMRU

EURO STOXX® sector index products		
Options on	Product ID	Sector code
Automobiles & Parts	OESA	SXAE
Banks	OESB	SX7E
Basic Resources	OESS	SXPE
Chemicals	OESC	SX4E

EURO STOXX® sector index products		
Options on	Product ID	Sector code
Construction & Materials	OESN	SXOE
Financial Services	OESF	SXFE
Food & Beverage	OESO	SX3E
Health Care	OESH	SXDE
Industrial Goods & Services	OESG	SXNE
Insurance	OESI	SXIE
Media	OESM	SXME
Oil & Gas	OESE	SXEE
Personal & Household Goods	OESZ	SXQE
Real Estate	OESL	SX86E
Retail	OESR	SXRE
Technology	OESY	SX8E
Telecommunications	OEST	SXKE
Travel & Leisure	OESV	SXTE
Utilities	OESU	SX6E

STOXX® Europe 600 sector index products		
Options on	Product ID	Sector code
Automobiles & Parts	OSTA	SXAP
Banks	OSTB	SX7P
Basic Resources	OSTS	SXPP
Chemicals	OSTC	SX4P
Construction & Materials	OSTN	SXOP
Financial Services	OSTF	SXFP
Food & Beverage	OSTO	SX3P
Health Care	OSTH	SXDP
Industrial Goods & Services	OSTG	SXNP
Insurance	OSTI	SXIP
Media	OSTM	SXMP
Oil & Gas	OSTE	SXEP
Personal & Household Goods	OSTZ	SXQP
Real Estate	OSTL	SX86P

STOXX® Europe 600 sector index products

Options on	Product ID	Sector code
Retail	OSTR	SXRP
Technology	OSTY	SX8P
Telecommunications	OSTT	SXKP
Travel & Leisure	OSTV	SXTP
Utilities	OSTU	SX6P

Settlement

Cash settlement, payable on the first exchange day following the final settlement day.

Contract months

Up to 12 months: The three nearest successive calendar months, the three following quarterly months of the March, June, September and December cycle thereafter.

Up to 24 months: The three nearest successive calendar months, the three following quarterly months of the March, June, September and December cycle thereafter, and the two following semi-annual months of the June and December cycle thereafter.

Up to 36 months: The three nearest successive calendar months and the eleven following quarterly months of the March, June, September and December cycle thereafter.

Up to 60 months: The three nearest successive calendar months, the three following quarterly months of the March, June, September and December cycle thereafter, the four following semi-annual months of the June and December cycle thereafter and the two following annual months of the December cycle thereafter.

Up to 119 months: The three nearest successive calendar months, the three following quarterly months of the March, June, September and December cycle thereafter, the four following semi-annual months of the June and December cycle thereafter and the seven following annual months of the December cycle thereafter.

Contract values, price quotation and minimum price change

Contract	Contract value*	Minimum price change		Contract months
		Points	Value	
EURO STOXX 50® Index Options	EUR 10	0.1	EUR 1	119
EURO STOXX 50® ex Financials Index Options	EUR 10	0.1	EUR 1	24
EURO STOXX® Select Dividend 30 Index Options	EUR 10	0.1	EUR 1	24
EURO STOXX® Index Options	EUR 50	0.1	EUR 5	24
EURO STOXX® Large Index Options	EUR 50	0.1	EUR 5	24
EURO STOXX® Mid Index Options	EUR 50	0.1	EUR 5	24
EURO STOXX® Small Index Options	EUR 50	0.1	EUR 5	24
STOXX® Europe 50 Index Options	EUR 10	0.1	EUR 1	60
STOXX® Europe 600 Index Options	EUR 50	0.1	EUR 5	60
STOXX® Europe Large 200 Index Options	EUR 50	0.1	EUR 5	60
STOXX® Europe Mid 200 Index Options	EUR 50	0.1	EUR 5	60
STOXX® Europe Small 200 Index Options	EUR 50	0.1	EUR 5	60
EURO STOXX® Sector Index Options	EUR 50	0.1	EUR 5	24**

* Per index point of the underlying.

** For OESA, OESI, OESE, OEST, OESU 60 months.

Contract	Contract value*		Minimum price change		Contract months
			Points	Value	
EURO STOXX® Banks Options	EUR	50	0.05	EUR 2.50	60
STOXX® Europe 600 Sector Index Options	EUR	50	0.1	EUR 5	24***
STOXX® Europe 600 Banks Options	EUR	50	0.05	EUR 2.50	60
DJ Global Titans 50 Index SM Options (EUR)	EUR	100	0.1	EUR 10	24
DAX® Options	EUR	5	0.1	EUR 0.50	60
DivDAX® Options	EUR	200	0.01	EUR 2	24
MDAX® Options	EUR	5	0.1	EUR 0.50	24
TecDAX® Options	EUR	10	0.1	EUR 1	24
SMI® Options	CHF	10	0.1	CHF 1	60
SMIM® Options	CHF	10	0.1	CHF 1	24
SLI® Options	CHF	10	0.1	CHF 1	60
OMXH25 Options	EUR	10	0.1	EUR 1	12
ATX® Options	EUR	10	0.1	EUR 1	24
ATX® five Options	EUR	10	0.1	EUR 1	24
CECE® EUR Index Options	EUR	10	0.1	EUR 1	60
RDX® EUR Index Options	EUR	10	0.1	EUR 1	60
RDX® USD Index Options	USD	10	0.1	USD 1	119
MSCI Europe Index Options	EUR	100	0.01	EUR 1	60
MSCI Europe Price Index Options	EUR	100	0.01	EUR 1	60
MSCI Europe Growth Index Options	EUR	100	0.01	EUR 1	24
MSCI Europe Value Index Options	EUR	100	0.01	EUR 1	24
MSCI World Index Options	USD	10	0.1	USD 1	60
MSCI World Price Index Options	USD	10	0.1	USD 1	60

* Per index point of the underlying.

*** For OSTA, OSTs, OSTG, OSTI, OSTE, OSTT, OSTU 60 months.

Contract	Contract value*		Minimum price change		Contract months
			Points	Value	
MSCI World Index Options (EUR)	EUR	100	0.1	EUR 10	60
MSCI AC Asia Pacific ex Japan Index Options	USD	100	0.1	USD 10	24
MSCI Emerging Markets Index Options	USD	100	0.1	USD 10	60
MSCI Emerging Markets Price Index Options	USD	50	0.1	USD 5	60
MSCI Emerging Markets Index Options (EUR)	EUR	100	0.1	EUR 10	60
MSCI Emerging Markets Asia Index Options	USD	100	0.1	USD 10	24
MSCI Emerging Markets EMEA Index Options	USD	100	0.1	USD 10	24
MSCI Emerging Markets Latin America Index Options	USD	100	0.1	USD 10	24
MSCI Russia Price Index Options	USD	10	0.1	USD 1	24
SENSEX Options	USD	1	1	USD 1	24

* Per index point of the underlying.

Last trading day and final settlement day

Last trading day is the third Friday of each expiration month if this is an exchange day (with regard to national indexes also on the relevant home exchange); otherwise the exchange day immediately preceding that day (for SMI®, SMIM® und SLI® Options the exchange day preceding the third Friday of each expiration month).

Final settlement day is the last trading day, for MSCI Index Options the exchange day following the last trading day.

Last trading day and final settlement day for SENSEX Options is the last Thursday of each expiration month if this is an exchange day (both at Eurex and BSE); otherwise the exchange day immediately preceding that day.

Close of trading in the expiring option series on the last trading day is at:

Contract	Close of trading
EURO STOXX 50® Index Options	12:00 CET
EURO STOXX 50® ex Financials Index Options	
EURO STOXX® Select Dividend 30 Index Options	
EURO STOXX® Index Options	
EURO STOXX® Large Index Options	
EURO STOXX® Mid Index Options	
EURO STOXX® Small Index Options	
STOXX® Europe 50 Index Options	
STOXX® Europe 600 Index Options	
STOXX® Europe Large 200 Index Options	
STOXX® Europe Mid 200 Index Options	
STOXX® Europe Small 200 Index Options	
EURO STOXX® Sector Index Options	
STOXX® Europe 600 Sector Index Options	
DJ Global Titans 50 Index SM Options (EUR)	17:00 CET
DAX® Options	Beginning of the Xetra® intraday auction starting at 13:00 CET (for MDAX® Options at 13:05 CET)
DivDAX® Options	
MDAX® Options	
TecDAX® Options	
SMI® Options	17:20 CET
SMIM® Options	
SLI® Options	
OMXH25 Options	17:30 CET

Contract	Close of trading
ATX® Options	12:00 CET
ATX® five Options	
CECE® EUR Index Options	16:30 CET
RDX® EUR/USD Index Options	16:30 CET
MSCI Index Options	17:30 CET
SENSEX Options	11:00 CET (12:00 CEST)

Daily settlement price

The daily settlement price is established by Eurex. The daily settlement prices for equity index options (as well as Weekly Options) are determined through the Black/Scholes 76 model. If necessary, dividend expectations, current interest rates or other payments are taken into consideration.

Further details are available in the clearing conditions on www.eurexchange.com > Resources > Rules & Regulations.

Final settlement price

The final settlement price is established by Eurex on the final settlement day according to the following rules:

Contract	Final settlement price
EURO STOXX 50® Index Options	Average of the respective STOXX® Index values calculated between 11:50 and 12:00 CET.
EURO STOXX 50® ex Financials Index Options	
EURO STOXX® Select Dividend 30 Index Options	
EURO STOXX® Index Options	
EURO STOXX® Large Index Options	
EURO STOXX® Mid Index Options	
EURO STOXX® Small Index Options	

Contract	Final settlement price
STOXX® Europe 50 Index Options	Average of the respective STOXX® Index values calculated between 11:50 and 12:00 CET.
STOXX® Europe 600 Index Options	
STOXX® Europe Large 200 Index Options	
STOXX® Europe Mid 200 Index Options	
STOXX® Europe Small 200 Index Options	
EURO STOXX® Sector Index Options	
STOXX® Europe 600 Sector Index Options	
DJ Global Titans 50 Index SM Options (EUR)	Average of the DJ Global Titans 50 Index SM values calculated between 16:50 and 17:00 CET.
DAX® Options	Value of the respective index, based on Xetra® auction prices of the respective index component shares. The intraday auction starts at 13:00 CET (for MDAX® component shares at 13:05 CET).
DivDAX® Options	
MDAX® Options	
TecDAX® Options	
SMI® Options	Value of the respective index, based on SIX Swiss Exchange opening prices of the respective index component shares.
SMIM® Options	
SLI® Options	
OMXH25 Options	Value of the OMXH25, based on NASDAQ OMX Helsinki volume-weighted average prices of the index component shares from 08:40 until 17:30 CET.
ATX® Options	Value of the respective index, based on the auction prices of the respective index component shares calculated by the electronic trading system of Vienna Stock.
ATX® five Options	

Contract	Final settlement price
CECE® EUR Index Options	Value of the CECE® EUR Index, based on the closing prices of the respective electronic trading systems for the index component shares.
RDX® EUR/USD Index Options	Value of the RDX® EUR/USD Index, based on the closing prices of the London Stock Exchange (IOB) for the index component shares.
MSCI Index Options	Value of the respective MSCI Index (Net Total Return Index, OMEP, OMWP, OMEF, OMRU: Price Index), based on the closing prices of the respective cash markets of the index component shares.
SENSEX Options	Value of the SENSEX, based on the volume-weighted average prices of the index component shares during the last 30 trading minutes.

Exercise

European-style; an option can only be exercised on the final settlement day of the respective option series until the end of the Post-Trading Full Period (21:00 CET).

Exercise prices

Contract	Exercise price intervals in index points for expiration months with a remaining lifetime of				
	≤ 3 mon.	4–12 mon.	13–24 mon.	25–36 mon.	> 36 mon.
EURO STOXX 50® Index Options	25*	50	50	50	100
EURO STOXX 50® ex Financials Index Options	25**	50	50	-	-
EURO STOXX® Select Dividend 30 Index Options	50	50	100	-	-
EURO STOXX® Index Options	5	10	20	-	-
EURO STOXX® Large Index Options	5	10	20	-	-
EURO STOXX® Mid Index Options	5	10	20	-	-
EURO STOXX® Small Index Options	5	10	20	-	-
STOXX® Europe 50 Index Options	50	50	100	-	-
STOXX® Europe 600 Index Options	5	10	20	-	-
STOXX® Europe Large 200 Index Options	5	10	20	-	-
STOXX® Europe Mid 200 Index Options	5	10	20	-	-
STOXX® Europe Small 200 Index Options	5	10	20	-	-
EURO STOXX® Sector Index Options	5	10	20	50	50
EURO STOXX® Banks Options	2.5	5	10	20	20
STOXX® Europe 600 Sector Index Options	5	10	20	50	50
STOXX® Europe 600 Banks Options	2.5	5	10	20	20
DJ Global Titans 50 Index SM Options (EUR)	5	10	20	-	-

* For EURO STOXX 50® Index Options (including the term group 5 weeks) only ≤ 6 months.

** For EURO STOXX 50® ex Financials Index Options only ≤ 6 months.

Contract	Exercise price intervals in index points for expiration months with a remaining lifetime of				
	≤ 3 mon.	4–12 mon.	13–24 mon.	25–36 mon.	> 36 mon.
DAX® Options	50	50	100	200	200
DivDAX® Options	5	5	10	-	-
MDAX® Options	50	50	100	-	-
TecDAX® Options	5	10	20	-	-
SMI® Options	50	50	100	200	200
SMIM® Options	5	10	20	-	-
SLI® Options	5	10	20	50	50
OMXH25 Options	25	25	-	-	-
ATX® Options	25*	50	100	-	-
ATX® five Options	25*	50	100	-	-
CECE® EUR Index Options	25*	50	100	100	100
RDX® EUR Index Options	25	50	100	100	100
RDX® USD Index Options	25	50	100	100	100
MSCI Europe Index Options	5	5	10	10	10
MSCI Europe Price Index Options	5	5	10	10	10
MSCI Europe Growth Index Options	5	5	10	-	-
MSCI Europe Value Index Options	5	5	10	-	-
MSCI World Index Options	50	50	100	100	100
MSCI World Index Options (EUR)	5	5	10	10	10
MSCI World Price Index Options	25*	50	100	100	100
MSCI AC Asia Pacific ex Japan Index Options	5	10	20	-	-
MSCI Emerging Markets Index Options	5	10	20	50	50

* ≤ 6 months

Contract	Exercise price intervals in index points for expiration months with a remaining lifetime of				
	≤ 3 mon.	4–12 mon.	13–24 mon.	25–36 mon.	> 36 mon.
MSCI Emerging Markets Index Options (EUR)	5	10	20	50	50
MSCI Emerging Markets Price Index Options	25*	50	100	100	100
MSCI Emerging Markets Asia Index Options	5	10	20	-	-
MSCI Emerging Markets EMEA Index Options	5	10	20	-	-
MSCI Emerging Markets Latin America Index Options	5	10	20	-	-
MSCI Russia Index Options	5	10	20	-	-
SENSEX Options	200	200	400	-	-

* ≤ 6 months

Number of exercise prices

Upon the admission of the options, at least seven exercise prices shall be made available for each due date with a term of up to 24 months 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 the options, at least five exercise prices shall be made available for each due date with a term of more than 24 months 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.

Option premium

The equivalent of the premium in points, payable in full in the currency of the respective contract on the exchange day following the day of the trade.

Trading hours

Contract	Trading hours
Standard	08:50–17:30 CET
STOXX® Europe 600 Index Options	09:00–17:30 CET
STOXX® Europe Large 200 Index Options	
STOXX® Europe Mid 200 Index Options	
STOXX® Europe Small 200 Index Options	
STOXX® Europe 600 Sector Index Options	
SMI® Options	
SMIM® Options	
SLI® Options	
CECE® EUR Index Options	08:50–17:10 CET
RDX® EUR/USD Index Options	08:50–16:30 CET
SENSEX Options	08:00–17:30 CET

Eurex Trade Entry Services

The following Eurex Trade Entry Services are available for equity index options:

- Block Trades
- Flexible Options
- Volatility Trades
- Trade Entry Service via e-mail (MSCI Russia Index Options)

Further information about Eurex Trade Entry Services is available in the appendix section or on www.eurexchange.com > **Products** > **Eurex Trade Entry Services**.

Service hours

09:00–19:00 CET

(RDX® USD Index Options 09:15–19:00 CET,

SENSEX Options 08:00–19:00 CET)

Weekly Options

This section only lists the differences with respect to the regular contract specifications for equity index options.

Contract standards

Contract	Product ID	Underlying
EURO STOXX 50®, 1st Friday Weekly Options	OES1	EURO STOXX 50® Index
EURO STOXX 50®, 2nd Friday Weekly Options	OES2	
EURO STOXX 50®, 4th Friday Weekly Options	OES4	
EURO STOXX 50®, 5th Friday Weekly Options	OES5	
EURO STOXX® Banks, 1st Friday Weekly Options	OEB1	EURO STOXX® Banks Index
EURO STOXX® Banks, 2nd Friday Weekly Options	OEB2	
EURO STOXX® Banks, 4th Friday Weekly Options	OEB4	
EURO STOXX® Banks, 5th Friday Weekly Options	OEB5	
DAX®, 1st Friday Weekly Options	ODX1	DAX®, the blue chip index of Deutsche Börse AG
DAX®, 2nd Friday Weekly Options	ODX2	
DAX®, 4th Friday Weekly Options	ODX4	
DAX®, 5th Friday Weekly Options	ODX5	

Contract months

1st, 2nd and 4th Friday Weekly Options: One month for all contracts expiring on the 1st, 2nd and 4th Friday of a calendar month. At the start of trading on each Friday, the Weekly Options for the same week of the following month will be listed.

5th Friday Weekly Options: More than one month for contracts expiring on the 5th Friday of a calendar month. For months without a 5th Friday, the option expiration will fall on the next 5th Friday.

Contract	Contract value	Minimum price change	
		Points	Value
EURO STOXX 50 [®] , 1st Friday Weekly Options	EUR 10	0.1	EUR 1
EURO STOXX 50 [®] , 2nd Friday Weekly Options			
EURO STOXX 50 [®] , 4th Friday Weekly Options			
EURO STOXX 50 [®] , 5th Friday Weekly Options			
EURO STOXX [®] Banks, 1st Friday Weekly Options	EUR 50	0.05	EUR 2.50
EURO STOXX [®] Banks, 2nd Friday Weekly Options			
EURO STOXX [®] Banks, 4th Friday Weekly Options			
EURO STOXX [®] Banks, 5th Friday Weekly Options			
DAX [®] , 1st Friday Weekly Options	EUR 5	0.1	EUR 0.50
DAX [®] , 2nd Friday Weekly Options			
DAX [®] , 4th Friday Weekly Options			
DAX [®] , 5th Friday Weekly Options			

Exercise prices

The exercise price interval for Weekly Options on the EURO STOXX 50[®] Index is 25 index points.

Eurex Trade Entry Services

The following Eurex Trade Entry Services are available for Weekly Options:

- Block Trades
- Vola Trades

Further information about Eurex Trade Entry Services is available in the appendix section or on www.eurexchange.com > Products > Eurex Trade Entry Services.

Eurex/KRX-Link

In cooperation with Korea Exchange, Inc. (KRX), daily futures on the KOSPI 200 Options (Eurex KOSPI Product) are available for trading and clearing for Eurex members.

The Eurex/KRX-Link is giving Eurex members direct access to KOSPI 200 Options, the most heavily traded options contract in the world, after Korean trading hours.

Underlying

The relevant KOSPI 200 Option series listed at KRX, determined by its option class (call or put), expiration month and strike.

Contract size

One KOSPI 200 Option contract

Settlement

The calculation of the variation margin on Eurex takes place on the following exchange day by 15:00 KST (07:00/08:00 CET). Physical settlement via position establishment in KOSPI 200 Options on the following exchange day on KRX prior to its market opening.

Price quotation and minimum price change

The price quotation is in points with two decimal places. 0.05 points (KRW* 25,000) when price is quoted at or above three points. 0.01 points (KRW 5,000) when price is quoted below three points.

* KRW = South Korean Won

Contract term

One trading day

Daily settlement price (and final settlement price)

The daily settlement price corresponds to the daily settlement price for KOSPI 200 Options in the previous trading session of the same trading day on KRX. The cash flow resulting from the variation margin will be paid respectively received in KRW at Shinhan Bank in Korea.

Trading days

Every day if this is an exchange day both at Eurex and KRX.

Trading hours

10:00–21:00 CET (11:00–21:00 CET during daylight saving time in Europe)

Eurex Trade Entry Services

The following Eurex Trade Entry Services are available for the Eurex KOSPI Product:

- Multilateral Trade Registration
- Block Trades

Further information about Eurex Trade Entry Services is available in the appendix section or on www.eurexchange.com > **Products** > **Eurex Trade Entry Services**.

Service hours

10:00–21:00 CET (11:00–21:00 CET during daylight saving time in Europe)

Eurex/TAIFEX- Link

Eurex Exchange and the Taiwan Futures Exchange (TAIFEX) have created a common link making TAIEX Futures and Options available for the first time after Taiwanese trading hours. Thus offering an overnight market that enables international investors and traders to access the TAIEX index derivatives market during European and U.S. core trading hours. The link for 24 hour trading and clearing of TAIEX Futures and Options has been realized by listing a derivatives contract (Daily Futures) on Eurex Exchange for which the underlying is a position in the corresponding TAIEX Futures and Options traded on TAIFEX. At the end of each trading day at Eurex Exchange, the open interest is transferred to the TAIFEX clearing house.

Daily Futures on TAIEX Futures

Contract	Product ID	Underlying
Daily Futures on TAIEX Futures	FTX	The futures listed at TAIFEX on the TAIEX

Contract size

One TAIEX futures contract of the corresponding maturity.

Settlement

Variation margin at Eurex Exchange and physical delivery via position establishment in TAIEX Futures at TAIFEX on the following exchange day at TAIFEX prior to its market opening.

Price quotation and minimum price change

The price quotation is in points without decimal places. The minimum price change is 1 point, equivalent to a value of TWD 200.

Contract term

One trading day

Daily settlement price (and final settlement price)

The daily settlement price is also the final settlement price and corresponds to the daily settlement price for TAIEX Futures calculated by TAIFEX for the respective contract month on the same exchange day at TAIFEX. The cash flow resulting from the variation margin will be booked in TWD on a correspondent bank account in Taiwan.

Trading days

Every day if this is an exchange day both at Eurex Exchange and TAIFEX, with the exception of the exchange day preceding the Chinese New Year.

Trading hours

07:45 – 21:00 CET (14:45 – 04:00 CST)
08:45 – 21:00 CEST (14:45 – 03:00 CST)

Eurex Trade Entry Services

The following Eurex Trade Entry Services are available for Daily Futures on TAIEX Futures:

- Block Trades

Further information about Eurex Trade Entry Services is available in the appendix section or on www.eurexchange.com > **Products** > **Eurex Trade Entry Services**

Service hours

07:45–21:00 CET

08:45–21:00 CEST

Daily Futures on TAIEX Futures are available for trading in the U.S.

Daily Futures on TAIEX Options

Contract	Product ID	Underlying
Daily Futures on TAIEX Options	OTX	The corresponding option listed at TAIFEX on the TAIEX
Daily Futures on TAIEX Weekly Options, 1st week	OTX1	
Daily Futures on TAIEX Weekly Options, 2nd week	OTX2	
Daily Futures on TAIEX Weekly Options, 4th week	OTX4	
Daily Futures on TAIEX Weekly Options, 5th week	OTX5	

Contract size

One TAIEX option contract of the corresponding series.

Settlement

Variation margin at Eurex Exchange and physical delivery via position establishment in TAIEX Options at TAIFEX on the following exchange day at TAIFEX prior to its market opening.

Price quotation and minimum price change

The price quotation is in points without decimal places. The minimum price change is

- 0.1 points for prices below 10 points, equivalent to a value of TWD 5
- 0.5 points for prices below 50 points, equivalent to a value of TWD 25
- 1 points for prices below 500 points, equivalent to a value of TWD 50
- 5 points for prices below 1,000 points, equivalent to a value of TWD 250
- 10 points for prices from 1,000 points, equivalent to a value of TWD 500.

Contract term

One exchange day

Daily settlement price (and final settlement price)

The daily settlement price is also the final settlement price and corresponds to the daily settlement price for TAIEX Options calculated by TAIFEX for the respective contract month on the same exchange day at TAIFEX. The cash flow resulting from the variation margin will be booked in TWD on a correspondent bank account in Taiwan.

Trading days

Every day if this is an exchange day both at Eurex Exchange and TAIFEX with the exception of the exchange day preceding the Chinese New Year.

Trading hours

07:45–21:00 CET (14:45–04:00 CST)

08:45–21:00 CEST (14:45–03:00 CST)

FX Derivatives



Eurex Trade Entry Services

The following Eurex Trade Entry Services are available for Daily Futures on TAIEX Options:

- Multilateral Trade Registration
- Block Trades

Further information about Eurex Trade Entry Services is available in the appendix section or on www.eurexchange.com > **Products** > **Eurex Trade Entry Services**

Service hours

07:45–21:00 CET

08:45–21:00 CEST

FX Futures

Underlyings

Contract	Product ID
EUR/USD Futures	FCEU
EUR/CHF Futures	FCEF
EUR/GBP Futures	FCEP
GBP/USD Futures	FCPU
GBP/CHF Futures	FCPF
USD/CHF Futures	FCUF

Settlement

Physical delivery of underlying currencies (T+2) via the CLS system.

Contract sizes

Contract	Contract size
EUR/USD, EUR/CHF, EUR/GBP Futures	EUR 100,000
GBP/USD, GBP/CHF Futures	GBP 100,000
USD/CHF Futures	USD 100,000

Price quotation and minimum price change

The price quotation is determined as a decimal number with five decimal places. The minimum price change is 0.00005, equivalent to a value of five units of the quote currency.

Contract months

Up to 36 months: The three nearest successive calendar months, the three following quarterly months of the March, June, September and

December cycle thereafter, and the four following semi-annual months of the June and December cycle thereafter.

Last trading day and final settlement day

Last trading day and final settlement day is the third Wednesday of each maturity month if this is an exchange day; otherwise the exchange day immediately preceding that day. Close of trading in the maturing futures on the last trading day is at 15:00 CET.

Daily settlement price

The daily settlement price is the volume weighted average price (VWAP) of the futures transactions calculated over a 60 second interval ending at 17:30 CET. If less than five transactions occur, the VWAP of the last five transactions conducted in the last 15 minutes before 17:30 CET or the mid-point of bid/ask prices in the order book before 17:30 CET is used.

Further details are available in the clearing conditions on www.eurexchange.com > **Resources** > **Rules & Regulations**.

Final settlement price

The final settlement price is the VWAP of all transactions executed during the final trading minute ending at 15:00 CET. If no adequate prices are available, Eurex Exchange will use the average mid-price of the last displayed bid ask spot prices over a 60 second interval ending at 15:00 CET that are published by the data provider designated by Eurex Clearing.

Trading hours

08:00–22:00 CET

Eurex Trade Entry Services

The following Eurex Trade Entry Services are available for FX Futures:

- Multilateral Trade Registration
- Block Trades
- Vola Trades
- EFP Trades

Further information about Eurex Trade Entry Services is available in the appendix section or on www.eurexchange.com > Products > **Eurex Trade Entry Services**

Service hours

08:00–22:00 CET

On a maturity day of a series the entry of trades in the maturing front month contract using the Block Trade Service is possible until 15:00 CET.

FX Futures are available for trading in the U.S.

FX Options

Underlyings

Contract	Product ID
EUR/USD Options	OCEU
EUR/CHF Options	OCEF
EUR/GBP Options	OCEP
GBP/USD Options	OCPU
GBP/CHF Options	OCPF
USD/CHF Options	OCUF

Settlement

Physical delivery of underlying currencies (T+2) via the CLS system.

Contract sizes

Contract	Contract size
EUR/USD, EUR/CHF, EUR/GBP Options	EUR 100,000
GBP/USD, GBP/CHF Options	GBP 100,000
USD/CHF Options	USD 100,000

Price quotation and minimum price change

The price quotation is determined as a decimal number with five decimal places. The minimum price change is 0.00005, equivalent to a value of five units of the quote currency.

Contract months

Up to 36 months: The three nearest successive calendar months, the three following quarterly months of the March, June, September and

December cycle thereafter, and the four following semi-annual months of the June and December cycle thereafter.

Last trading day and final settlement day

Last trading day and final settlement day is the third Wednesday of each expiration month if this is an exchange day; otherwise the exchange day immediately preceding that day. Close of trading in the expiring FX Option series on the last trading day is at 15:00 CET.

Daily settlement price

The underlying reference price for FX Options contracts is the daily settlement price of the corresponding FX Futures series.

Further details are available in the clearing conditions on www.eurexchange.com > **Resources > Rules & Regulations**.

Final settlement price

The final settlement price of the corresponding expiring FX Futures contract shall be relevant for the FX Option contract.

Exercise

European-style; an option can only be exercised on the final settlement day of the respective option series until the end of the Post-Trading Full-Period (16:00 CET).

Exercise prices

Option series of FX Options contracts with a term of up to 24 months have exercise prices with price gradations of 0.005 units of the quote currency or 0.010 units of the quote currency for terms of more than 24 months.

Number of exercise prices

Upon the admission of options, at least 15 exercise prices shall be made available for each due date for each call and put, such that seven are in-the-money, one is at-the-money and seven are out-of-the-money.

Trading hours

08:00–19:30 CET

Eurex Trade Entry Services

The following Eurex Trade Entry Services are available for FX Options:

- Multilateral Trade Registration
- Block Trades
- Vola Trades

Further information about Eurex Trade Entry Services is available in the appendix section or on www.eurexchange.com > **Products > Eurex Trade Entry Services**

Service hours

08:00–20:00 CET

On a maturity day of a series the entry of trades in the maturing front month contract using the Block Trade Service is possible until 15:00 CET.

Dividend Derivatives

Single Stock Dividend Futures

Contract standards

Dividends of selected Eurozone, British, Swiss and U.S. blue chip shares.

Information about currently available Single Stock Dividend Futures can be found on www.eurexchange.com > **Products**.

Contract value

Dividend payments in relation to a contract size of 1,000 shares.

Settlement

Cash settlement, payable on the first exchange day following the final settlement day.

Price quotation and minimum price change

The price quotation is in GBP with two decimal places and in EUR/CHF/USD with three decimal places respectively. The minimum price change is GBP 0.01 and EUR/CHF/USD 0.001, equivalent to a value of GBP 10 and EUR/CHF/USD 1 per contract respectively.

Contract years

The five nearest successive annual contracts of the December cycle (from the first exchange day after the last trading day of the calendar year up to the final settlement day of the following calendar year) are available for trading at any time.

Last trading day and final settlement day

Last trading day is the final settlement day. Final settlement day is the third Friday of each December maturity month if this is an exchange day; otherwise the exchange day immediately preceding that day. Close of trading in the maturing futures on the last trading day is at 12:00 CET.

Daily settlement price

The daily settlement price for the current maturity month is derived from the volume-weighted average of the prices of all transactions during the minute before 17:30 CET (reference point), provided that more than five trades transacted within this period.

For the remaining maturity months, the daily settlement price for a contract is determined based on the average bid/ask spread of the combination order book.

Further details are available in the clearing conditions on www.eurexchange.com > **Resources** > **Rules & Regulations**.

Final settlement price

The final settlement price is established by Eurex on the final settlement day at 12:00 CET, corresponding to the dividend for the respective company's business year. The final settlement price is determined to four decimal places.

Corporate actions

Corporate actions are treated in the same manner like Eurex Single Stock Futures in the adjustment of contract sizes and issuing of new contract series where necessary.

Trading hours

08:30–17:30 CET

Eurex Trade Entry Services

The following Eurex Trade Entry Services are available for Single Stock Dividend Futures:

- Block Trades

Further information about Eurex Trade Entry Services is available in the appendix section or on www.eurexchange.com > **Products** > **Eurex Trade Entry Services**.

Service hours

08:30–18:30 CET

Equity Index Dividend Futures

Contract standards

Contract	Product ID	Underlying
EURO STOXX 50® Index Dividend Futures	FEXD	EURO STOXX 50® DVP
EURO STOXX® Select Dividend 30 Index Dividend Futures	FD3D	EURO STOXX® Select Dividend 30 DVP
EURO STOXX® Sector Index Dividend Futures	FEBD, FEID, FEED, FETD, FEUD	EURO STOXX® Sector Index DVP
STOXX® Europe 600 Sector Index Dividend Futures	FSBD, FSID, FSED, FSTD, FSUD	STOXX® Europe 600 Sector Index DVP
DAX® Price Index Dividend Futures	FDXD	DAX® Dividend Points Index
DivDAX® Dividend Futures	FDVD	DivDAX® Dividend Points Index
SMI® Dividend Futures	FSMD	SMI® Dividend Points Index

Settlement

Cash settlement, payable on the first exchange day following the final settlement day.

Contract values, price quotation and minimum price change

Contract	Contract value*	Minimum Price Change	
		Points	Value
EURO STOXX 50® Index Dividend Futures	EUR 100	0.1	EUR 10
EURO STOXX® Select Dividend 30 Index Dividend Futures	EUR 100	0.1	EUR 10
EURO STOXX® Sector Index Dividend Futures	EUR 500	0.01	EUR 5
STOXX® Europe 600 Sector Index Dividend Futures	EUR 500	0.01	EUR 5
DAX® Price Index Dividend Futures	EUR 100	0.1	EUR 10
DivDAX® Dividend Futures	EUR 1,000	0.01	EUR 10
SMI® Dividend Futures	CHF 100	0.1	CHF 10

* Per index point of the underlying

Contract months

FEXD: The ten nearest successive annual contracts of the December cycle (from the first exchange day after the last trading day of the calendar year up to the final settlement day of the following calendar year) are available for trading at any time.

Standard: The five nearest successive annual contracts of the December cycle (from the first exchange day after the last trading day of the calendar year up to the final settlement day of the following calendar year) are available for trading at any time.

Last trading day and final settlement day

Last trading day is the final settlement day. Final settlement day is the third Friday of each December maturity month if this is an exchange day; otherwise the exchange day immediately preceding that day. Close of trading in the maturing futures on the last trading day is at 12:00 CET, for SMI® Dividend Futures at 09:00 CET.

Daily settlement price

The daily settlement price for the current maturity month is derived from the volume-weighted average of the prices of all transactions during the minute before 17:30 CET (reference point), provided that more than five trades transacted within this period.

For the remaining maturity months, the daily settlement price for a contract is determined based on the average bid/ask spread of the combination order book.

Further details are available in the clearing conditions on www.eurexchange.com > Resources > Rules & Regulations.

Final settlement price

The final settlement price is established by Eurex on the final settlement day at 12:00 CET based on the final value of the underlying index for the relevant contract period. Determining is the cumulative total of the relevant gross dividends declared and paid by the individual constituents of the underlying index as calculated in the form of index points by STOXX Ltd., Deutsche Börse AG as well as SIX Swiss Exchange for the contract period.

Trading hours

Contract	Trading hours
EURO STOXX 50® Index Dividend Futures	08:30–22:00 CET
EURO STOXX®/STOXX® Europe 600 Sector Index Dividend Futures	08:30–17:30 CET
EURO STOXX® Select Dividend 30 Index Dividend Futures	08:30–18:30 CET
DAX® Price Index Dividend Futures	
DivDAX® Dividend Futures	
SMI® Dividend Futures	08:30–17:27 CET

Eurex Trade Entry Services

The following Eurex Trade Entry Services are available for equity index dividend futures:

- Block Trades
- Volatility Trades (FEXD)

Further information about Eurex Trade Entry Services is available in the appendix section or on www.eurexchange.com > Products > Eurex Trade Entry Services.

Service hours

Contract	Time
EURO STOXX 50® Index Dividend Futures	08:30–22:00 CET
EURO STOXX® Select Dividend 30 Index Dividend Futures	08:30–18:30 CET
EURO STOXX®/STOXX® Europe 600 Sector Index Dividend Futures	
DAX® Price Index Dividend Futures	
DivDAX® Dividend Futures	
SMI® Dividend Futures	08:30–19:00 CET

Options on Equity Index Dividend Futures

Contract standard

Options on	Product ID	Currency
EURO STOXX 50® Index Dividend Futures	OEXD	EUR

Contract value

EUR 100 per index dividend point of the underlying.

Settlement

Cash settlement, payable on the first exchange day following the final settlement day. Settlement is carried out with regard to the underlying index. The options expire directly into a cash position.

Price quotation and minimum price change

The price quotation is in points, with two decimal places. The minimum price change is 0.01 points, equivalent to a value of EUR 1 per contract.

Contract months

Up to 119 months: Option series on the ten nearest successive annual EURO STOXX 50® Index Dividend Futures contracts of the December cycle (from the first exchange day after the last trading day of the calendar year up to the final settlement day of the following calendar year) are available for trading at any time.

Last trading day and final settlement day

Last trading day is the final settlement day. Final settlement day is the third Friday of each December expiration month if this is an exchange day; otherwise the exchange day immediately preceding that day. Close of trading in the expiring option series on the last trading day is at 12:00 CET.

Daily settlement price

The daily settlement price is established by Eurex. The daily settlement prices for Options on EURO STOXX 50® Index Dividend Futures are determined through the Black/Scholes 76 model.

Further details are available in the clearing conditions on www.eurexchange.com > **Resources** > **Rules & Regulations**.

Final settlement price

The final settlement price is established by Eurex on the final settlement day at 12:00 CET based on the final value of the underlying index for the relevant contract period. Determining is the cumulative total of the relevant gross dividends declared and paid by the individual constituents of the underlying index as calculated in the form of index points by STOXX Ltd., Deutsche Börse AG as well as SIX Swiss Exchange for the contract period.

Exercise

European-style; an option can only be exercised on the final settlement day of the respective option series until the end of the Post-Trading Full Period (20:30 CET).

Volatility Derivatives



Exercise prices

Option series on EURO STOXX 50® Index Dividend Futures have execution prices with intervals in the amount of not less than one point. Option series with a term of up to 59 months may have exercise prices of five points or of ten points for option series with a term of more than 59 months.

Option premium

The premium is payable in full in EUR on the exchange day following the day of the trade.

Trading hours

08:30–17:30 CET

Eurex Trade Entry Services

The following Eurex Trade Entry Services are available for options on equity index dividend futures:

- Block Trades
- Vola Trades

Further information about Eurex Trade Entry Services is available in the appendix section or on www.eurexchange.com > Products > Eurex Trade Entry Services.

Service hours

08:30–18:30 CET

Volatility Futures

Contract standard

Contract	Product ID	Underlying	Currency
VSTOXX® Futures	FVS	VSTOXX®	EUR

Contract value

EUR 100 per index point of the underlying.

Settlement

Cash settlement, payable on the first exchange day following the final settlement day.

Price quotation and minimum price change

The price quotation is in points with two decimal places. The minimum price change is 0.05 points, equivalent to a value of EUR 5.

Contract months

Up to 8 months: The eight nearest successive calendar months.

Last trading day and final settlement day

Last trading day is the final settlement day. Final settlement day is 30 calendar days prior to the expiration day of the underlying options (i.e. 30 days prior to the third Friday of the expiration month of the underlying options, if this is an exchange day). This is usually the Wednesday prior to the second last Friday of the respective maturity

month, if this is an exchange day; otherwise the exchange day immediately preceding that day. Close of trading in the maturing futures on the last trading day is at 12:00 CET.

Daily settlement price

The daily settlement prices for the current maturity month of volatility futures are determined during the closing auction of the respective futures contract.

For the remaining maturity months, the daily settlement price for a contract is determined based on the average bid/ask spread of the combination order book.

Further details are available in the clearing conditions on www.eurexchange.com > **Resources** > **Rules & Regulations**.

Final settlement price

The final settlement price is established by Eurex on the final settlement day, based on the average of the index values of the underlying on the last trading day between 11:30 and 12:00 CET.

Trading hours

08:50–17:30 CET

Eurex Trade Entry Services

The following Eurex Trade Entry Services are available for volatility futures:

- Block Trades
- Vola Trades
- EFPI Trades

Further information about Eurex Trade Entry Services is available in the appendix section or on www.eurexchange.com > Products > Eurex Trade Entry Services.

Service hours

09:00–19:00 CET

VSTOXX® Futures are available for trading in the U.S.

Volatility Options

Contract standard

Contract	Product ID	Underlying	Currency
VSTOXX® Options	OVS	VSTOXX®	EUR

Contract value

EUR 100 per index point of the underlying.

Settlement

Cash settlement, payable on the first exchange day following the final settlement day.

Price quotation and minimum price change

The price quotation is in points with two decimal places. The minimum price change is 0.05 points, equivalent to a value of EUR 5.

Contract months

Up to 8 months: The eight nearest successive calendar months.

Last trading day and final settlement day

Last trading day is the final settlement day. Final settlement day is 30 calendar days before the expiration day of the underlying options (i.e. 30 days before the third Friday of the expiration month of the underlying options, if this is an exchange day). This is usually the Wednesday before the second last Friday of the respective expiration month, if this is an exchange day;

otherwise the exchange day immediately preceding that day. Close of trading in the maturing futures on the last trading day is at 12:00 CET.

Daily settlement price

The daily settlement price is established by Eurex. The daily settlement prices for VSTOXX® Options are determined through the Black/Scholes 76 model.

Further details are available in the clearing conditions on www.eurexchange.com > **Resources** > **Rules & Regulations**.

Final settlement price

The final settlement price is established by Eurex on the final settlement day, based on the average of the index values of the underlying on the last trading day between 11:30 and 12:00 CET.

Exercise

European-style; an option can only be exercised on the final settlement day of the respective option series until 20:00 CET.

Exercise prices

All option series have exercise prices with price gradations in the amount of not less than one point.

Number of exercise prices

Upon the admission of a contract, at least eleven exercise prices shall be made available for each term 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.

Option premium

The premium is payable in full in EUR on the exchange day following the day of the trade.

Trading hours

08:50–17:30 CET

Eurex Trade Entry Services

The following Eurex Trade Entry Services are available for volatility options:

- Block Trades
- Vola Trades

Further information about Eurex Trade Entry Services is available in the appendix section or on www.eurexchange.com > **Products** > **Eurex Trade Entry Services**.

Service hours

09:00–18:30 CET

Variance Futures

Underlying

Contract	Product ID	Underlying	Currency
EURO STOXX 50® Variance Futures	EVAR	The future average price fluctuation (variance) of the EURO STOXX 50® Index.	EUR

Contract value

EUR 1 per Variance Futures point.

Settlement

Cash settlement, payable on the first exchange day following the final settlement day.

Price calculation and minimum price change

The futures price is calculated in Variance Futures points with four decimal places. The minimum price change is 0.0001 points, equivalent to a value of EUR 0.0001.

Trading and order maintenance

Variance Futures are traded on-exchange in terms of notional Vega at volatility. Transactions via the Block Trade Service are entered in Variance Futures contracts at final Variance Futures prices.

The minimum order size is 1 notional Vega, the minimum price change is 0.05 percentage points in volatility.

Upon matching notional Vega is converted into Variance Futures contracts and rounded to the nearest integer, at least to one futures. The volatility is converted into Variance Futures prices as well.

The formulas for the conversions from notional Vega to Variance Futures contracts and from volatility to Variance Futures prices can be found in the contract specifications on www.eurexchange.com > **Resources > Rules & Regulations.**

Contract months

Up to 24 months: The three nearest successive calendar months, the three following quarterly months of the March, June, September and December cycle, and the two following semi-annual months of the June and December cycle thereafter.

Last trading day and final settlement day

Last trading day is the exchange day preceding the final settlement day. Final settlement day is the third Friday of each maturity month if this is an exchange day; otherwise the exchange day immediately preceding that day. Close of trading in the maturing futures on the last trading day is at 17:30 CET. There is no trading on the final settlement day of each maturity month.

Daily settlement price

The daily settlement price is determined through the conversion of volatility into the Variance Futures price according to different formulas.

Further details are available in the clearing conditions on www.eurexchange.com > **Resources > Rules & Regulations.**

Exchange Traded Products Derivatives



Final settlement price

The final settlement price is established by Eurex on the final settlement day. The final realized variance is based on the average of the EURO STOXX 50® Index calculations between 11:50 CET and 12:00 CET.

Trading hours

09:00–17:30 CET

Eurex Trade Entry Services

The following Eurex Trade Entry Services are available for EURO STOXX 50® Variance Futures:

- Block Trades

Further information about Eurex Trade entry Services is available in the appendix section or on www.eurexchange.com > **Products** > **Eurex Trade Entry Services**.

Service hours

18:30–21:00 CET

EURO STOXX 50® Variance Futures are available for trading in the U.S.

ETF Futures

Contract standards

Contract	Product ID	Underlying	Currency
iShares EURO STOXX 50® Futures	EUNF	iShares EURO STOXX 50®	EUR
iShares DAX® (DE) Futures	EXSF	iShares DAX® (DE)	EUR
iShares SMI® (CH) Futures	XMTF	Shares SMI® (CH)	CHF

Contract size

100 index fund shares of the underlying.

Settlement

Physical delivery of 100 index fund shares two exchange days (for iShares SMI® (CH) Futures three exchange days) after the last trading day.

Minimum price change

EUR 0.01 or CHF 0.01.

Contract months

Up to 9 months: The three nearest quarterly months of the March, June, September and December cycle.

Last trading day

The third Friday of each maturity month, if this is an exchange day; otherwise the exchange day immediately preceding that day. Close of trading

in the maturing futures on the last trading day is at 17:30 CET, for CS ETF (CH) on SMI® Futures at 17:20 CET.

Daily settlement price

The daily settlement prices for ETF futures are derived from the closing price of the underlying determined during the closing auction plus the respective cost of carry.

Further details are available in the clearing conditions on www.eurexchange.com > **Resources** > **Rules & Regulations**.

Tender Price

The Tender Price is established by Eurex based on the closing price determined within the electronic trading system of the domestic cash market for the respective underlying on the last trading day. If such a price cannot be determined, the volume-weighted average of the three last traded prices within the electronic trading system of the domestic cash market for the respective underlying will be consulted.

Trading hours

Contract	Trading hours
iShares EURO STOXX 50® Futures	08:51–17:30 CET
iShares DAX® (DE) Futures	08:51–17:30 CET
iShares SMI® (CH) Futures	08:51–17:20 CET

Eurex Trade Entry Services

The following Eurex Trade Entry Services are available for ETF futures:

- Block Trades
- Flexible Futures

Further information about Eurex Trade Entry Services is available in the appendix section or on www.eurexchange.com > Products > Eurex Trade Entry Services.

Service hours

09:05–20:00 CET

ETF Options

Contract standards

Contract	Product ID	Underlying	Currency
db x-trackers MSCI Emerging Markets TRN Options	DBX1	db x-trackers MSCI Emerging Markets TRN ETF	EUR
db x-trackers MSCI World TRN Options	DBXW	db x-trackers MSCI World TRN ETF	EUR
db x-trackers MSCI Europe TRN Options	DBXA	db x-trackers MSCI Europe TRN ETF	EUR
iShares DAX® (DE) Options	EXS1	iShares DAX® (DE) ETF	EUR
iShares EURO STOXX 50® Options	EUN2	iShares EURO STOXX 50® ETF	EUR
Lyxor ETF DJ Russia Titans Options	LYYE	Lyxor ETF DJ Russia Titans	EUR
Lyxor ETF China Enterprise (HSCEI) Options	L811	Lyxor ETF China Enterprise (HSCEI)	EUR
Lyxor ETF Hong Kong (HSI) Options	LYME	Lyxor ETF Hong Kong (HSI)	EUR
Lyxor ETF Eastern Europe (CECE EUR) Options	L812	Lyxor ETF Eastern Europe (CECE EUR)	EUR
Lyxor ETF MSCI Emerging Markets Options	LYM7	Lyxor ETF MSCI Emerging Markets	EUR
STOXX® Europe 600 Optimised Automobiles Source Options	SC0A	STOXX® Europe 600 Optimised Automobiles Source ETF	EUR
STOXX® Europe 600 Optimised Banks Source Options	SC0U	STOXX® Europe 600 Optimised Banks Source ETF	EUR
STOXX® Europe 600 Optimised Basic Resources Source Options	SC0W	STOXX® Europe 600 Optimised Basic Resources Source ETF	EUR

Contract	Product ID	Underlying	Currency
STOXX® Europe 600 Optimised Construction & Materials Source Options	SCON	STOXX® Europe 600 Optimised Construction & Materials Source ETF	EUR
STOXX® Europe 600 Optimised Industrial Goods & Services Source Options	SCOS	STOXX® Europe 600 Optimised Industrial Goods & Services Source ETF	EUR
STOXX® Europe 600 Optimised Insurance Source Options	SCOI	STOXX® Europe 600 Optimised Insurance Source ETF	EUR
STOXX® Europe 600 Optimised Oil & Gas Source Options	SCOV	STOXX® Europe 600 Optimised Oil & Gas Source ETF	EUR
STOXX® Europe 600 Optimised Telecommunications Source Options	SCOQ	STOXX® Europe 600 Optimised Telecommunications Source ETF	EUR
STOXX® Europe 600 Optimised Utilities Source Options	SCOZ	STOXX® Europe 600 Optimised Utilities Source ETF	EUR
STOXX® Europe Mid 200 Source Options	SCOG	STOXX® Europe Mid 200 Source ETF	EUR
iShares SMI® (CH) Options	XMT	CS ETF (CH) on SMI® ETF	CHF

Contract size

100 index fund shares of the underlying.

Settlement

Physical delivery of 100 index fund shares three exchange days (for options on iShares ETFs two exchange days) after the last trading day.

Minimum price change

EUR 0.01 or CHF 0.01.

Contract months

Up to 24 months: The three nearest successive calendar months, the three following quarterly months of the March, June, September and

December cycle thereafter, and the two following semi-annual months of the June and December cycle thereafter.

Last trading day

The third Friday of each expiration month, if this is an exchange day; otherwise the exchange day immediately preceding that day. Close of trading in the expiring option series on the last trading day is at 17:30 CET, for iShares SMI® (CH) Options at 17:20 CET.

Daily settlement price

The daily settlement price is established by Eurex. The daily settlement prices for ETF options are determined through the binomial model according to Cox/Ross/Rubinstein. If necessary, dividend expectations, current interest rates or other payments are taken into consideration.

Further details are available in the clearing conditions on www.eurexchange.com > **Resources** > **Rules & Regulations**.

Exercise

American-style; an option can be exercised up to the end of the Post-Trading Full Period (20:00 CET) on any exchange day during the lifetime of the option.

Options on iShares ETFs may be exercised on any exchange day with the exception of the day preceding the day of the dividend payout, respectively with the exception of the day preceding the day of the tax contribution.

Options on db x-trackers ETFs can only be exercised on the final settlement day (European-style) until the end of the Post-Trading Full-Period (20:00 CET).

The reference price for options on db x-trackers, Lyxor and Source ETFs used for automatic exercise is the NAV (Net Asset Value) of the ETF at close of trading on the last trading day rounded to two decimal places. Since this price, however, for ETFs on db x-trackers is not published before the respective next exchange day, the final settlement day will be the exchange day immediately following the last trading day; this is typically the Monday following the third Friday of the expiration month.

Exercise prices

Exercise prices in EUR or CHF	Exercise price intervals in EUR or CHF for expiration months with a remaining lifetime of		
	≤ 3 months	4–12 months	> 12 months
Up to 2	0.05	0.10	0.20
2 – 4	0.10	0.20	0.40
4 – 8	0.20	0.40	0.80
8 – 20	0.50	1.00	2.00
20 – 52	1.00	2.00	4.00
52 – 100	2.00	4.00	8.00
100 – 200	5.00	10.00	20.00
200 – 400	10.00	20.00	40.00
> 400	20.00	40.00	80.00

Number of exercise prices

Upon the admission of a contract, at least seven exercise prices shall be made available for each term 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.

Option premium

The premium is payable in full in the currency of the respective contract on the exchange day following the day of the trade.

Trading hours

Contract	Trading hours
Standard	08:51–17:30 CET
iShares SMI® (CH) Options	08:51–17:20 CET

Eurex Trade Entry Services

The following Eurex Trade Entry Services are available for ETF options:

- Multilateral Trade Registration
- Block Trades
- Flexible Options

Further information about Eurex Trade Entry Services is available in the appendix section or on www.eurexchange.com > **Products** > **Eurex Trade Entry Services**.

Service hours

09:00–19:00 CET

ETC Futures

Contract standards

Kontrakt	Product ID	Underlying	Currency
ETFS Physical Gold Futures	FPHA	ETFS Physical Gold ETC	USD
ETFS Crude Oil Futures	FCRU	ETFS Crude Oil ETC	USD

Contract size

100 ETC bonds

Settlement

Physical delivery of the respective ETC bonds four exchange days after the last trading day.

Minimum price change

The minimum price change is USD 0.01 per bond, equivalent to a value of USD 1.

Contract months

Up to 36 Months: The three nearest successive calendar months and the eleven following quarterly months of the March, June, September and December cycle thereafter.

Last trading day and final settlement day

Last trading day is the final settlement day.
Final settlement day is the third Friday of each maturity month if this is an exchange day; otherwise the exchange day immediately preceding

that day. Close of trading in the maturing ETC futures on the last trading day is at 17:30 CET.

Daily settlement price

The daily settlement price for the current maturity month is derived from the volume-weighted average of the prices of all transactions during the minute before 17:30 CET (reference point), provided that more than five trades transacted within this period.

For the remaining maturity months, the daily settlement price for a contract is determined based on the average bid/ask spread of the combination order book.

Further details are available in the clearing conditions on www.eurexchange.com > **Resources** > **Rules & Regulations**.

Final settlement price

The final settlement price is established by Eurex on the final settlement day, based on the closing auction at London Stock Exchange at 17:30 CET.

Trading hours

09:00–17:30 CET

Eurex Trade Entry Services

The following Eurex Trade Entry Services are available for ETC Futures:

- Block Trades
- Flexible Futures

Further information about Eurex Trade Entry Services is available in the appendix section or on www.eurexchange.com > Products > Eurex Trade Entry Services.

Service hours

09:00–19:00 CET

ETC Options

Contract standards

Contract	Product ID	Underlying	Currency
ETFS Physical Gold Options	OPHA	ETFS Physical Gold ETC	USD
ETFS Crude Oil Options	OCRU	ETFS Crude Oil ETC	USD

Contract size

100 ETC bonds

Settlement

Physical delivery of the respective ETC bonds four exchange days after the last trading day.

Minimum price change

The minimum price change is USD 0.01 per bond, equivalent to a value of USD 1.

Contract months

Up to 60 Months: The three nearest successive calendar months, the eleven following quarterly months of the March, June, September and December cycle thereafter, and the four following semi-annual months of the June and December cycle thereafter.

Last trading day and final settlement day

Last trading day is the final settlement day.
Final settlement day is the third Friday of each expiration month if this is an exchange day;

otherwise the exchange day immediately preceding that day. Close of trading in the expiring option series on the last trading day is at 17:30 CET.

Daily settlement price

The daily settlement price is established by Eurex. The daily settlement prices for ETC options are determined through the binomial model according to Cox/Ross/Rubinstein.

Further details are available in the clearing conditions on www.eurexchange.com > **Resources** > **Rules & Regulations**.

Final settlement price

The final settlement price is established by Eurex on the final settlement day, based on the closing auction at London Stock Exchange at 17:30 CET.

Exercise

European-style; an option can only be exercised on the final settlement day of the respective option series until 20:00 CET.

Exercise prices

Contract	Exercise price intervals in USD for expiration months with a remaining lifetime of	
	≤ 36 months	> 36 months
ETFS Physical Gold Options	2.00	4.00
ETFS Crude Oil Options	0.50	1.00

Number of exercise prices

Upon the admission of the options, at least 15 exercise prices shall be made available for each due date with a term of up to 60 months for each call and put, such that seven exercise prices are in-the-money, one is at-the-money and seven are out-of-the-money.

Option premium

The premium is payable in full in USD on the exchange day following the day of the trade.

Trading hours

09:00–17:30 CET

Eurex Trade Entry Services

The following Eurex Trade Entry Services are available for ETC Options:

- Block Trades
- Flexible Futures

Further information about Eurex Trade Entry Services is available in the appendix section or on www.eurexchange.com > **Products** > **Eurex Trade Entry Services**.

Service hours

09:00–19:00 CET

Xetra-Gold[®] Futures

Contract standards

Contract	Product ID	Underlying	Currency
Xetra-Gold [®] Futures	FXGL	Xetra-Gold [®] ETC (issued by Deutsche Börse Commodities GmbH, which entitles the bearer of the bond to claim delivery of 1 gram of Gold)	EUR

Contract size

1,000 grams (1 kilogram) gold

Settlement

Physical delivery of Xetra-Gold[®] bonds two exchange days after the last trading day.

Price quotation and minimum price change

The price quotation is in EUR with two decimal places. The minimum price change is EUR 0.01, equivalent to a value of EUR 10.

Contract months

Up to 36 months: The three nearest successive calendar months and the eleven following quarterly months of the March, June, September and December cycle thereafter.

Last trading day and final settlement day

Last trading day is the final settlement day. Final settlement day is the third Friday of each maturity month if this is an exchange day; otherwise the exchange day immediately preceding that day. Close of trading in the maturing futures on the last trading day is at 17:30 CET.

Daily settlement price

The daily settlement price is established by Eurex following the Xetra[®] closing auction.

Final settlement price

The final settlement price is established by Eurex on the final settlement day, based on the Xetra[®] closing auction at 17:30 CET.

Trading hours

09:00–17:30 CET

Eurex Trade Entry Services

The following Eurex Trade Entry Services are available for Xetra-Gold[®] Futures:

- Block Trades
- Flexible Futures

Further information about Eurex Trade Entry Services is available in the appendix section or on www.eurexchange.com > **Products** > **Eurex Trade Entry Services**.

Service hours

09:00–19:00 CET

Xetra-Gold® Options

Contract standards

Contract	Product ID	Underlying	Currency
Xetra-Gold® Options	OXGL	Xetra-Gold® ETC (issued by Deutsche Börse Commodities GmbH, which entitles the bearer of the bond to claim delivery of 1 gram of Gold)	EUR

Contract size

1,000 grams (1 kilogram) gold

Settlement

Physical delivery of Xetra-Gold® bonds two exchange days after the last trading day.

Price quotation and minimum price change

The price quotation is in EUR with two decimal places. The minimum price change is EUR 0.01, equivalent to a value of EUR 10.

Contract months

Up to 60 months: The three nearest successive calendar months, the eleven following quarterly months of the March, June, September and December cycle thereafter, and the four following semi-annual months of the June and December cycle thereafter.

Last trading day and final settlement day

Last trading day is the final settlement day. Final settlement day is the third Friday of each expiration month if this is an exchange day; otherwise the exchange day immediately preceding that day. Close of trading in the expiring option series on the last trading day is at 17:30 CET.

Daily settlement price

The daily settlement price is established by Eurex following the Xetra® closing auction.

Final settlement price

The final settlement price is established by Eurex on the final settlement day, based on the Xetra® closing auction at 17:30 CET.

Exercise

European-style; an option can only be exercised on the final settlement day of the respective option series until 20:00 CET.

Exercise prices

Contract	Exercise price intervals in EUR for expiration months with a remaining lifetime of	
	≤ 36 months	> 36 months
Xetra-Gold® Options	0.2	0.4

Number of exercise prices

Upon the admission of the options, at least 15 exercise prices shall be made available for each due date with a term of up to 60 months for each call and put, such that seven exercise prices are in-the-money, one is at-the-money and seven are out-of-the-money.

Commodity Derivatives



Option premium

The premium is payable in full in EUR on the exchange day following the day of the trade.

Trading hours

09:00–17:30 CET

Eurex Trade Entry Services

The following Eurex Trade Entry Services are available for Xetra-Gold® Options:

- Multilateral Trade Registration
- Block Trades
- Flexible Options

Further information about Eurex Trade Entry Services is available in the appendix section or on www.eurexchange.com > Products > **Eurex Trade Entry Services**.

Service hours

09:00–19:00 CET

Bloomberg Commodity IndexSM Futures

Contract standards

Contract	Product ID	Underlying	Currency
Bloomberg Commodity Futures	FCCO	Bloomberg Commodity Index SM	USD
Bloomberg Agriculture Futures	FCAG	Bloomberg Agriculture Subindex SM	USD
Bloomberg ex-Agriculture Futures	FCXA	Bloomberg ex-Agriculture Subindex SM	USD
Bloomberg ex-Agriculture & Livestock Futures	FCXB	Bloomberg ex-Agriculture & Livestock Subindex SM	USD
Bloomberg Energy Futures	FCEN	Bloomberg Energy Subindex SM	USD
Bloomberg ex-Energy Futures	FCXE	Bloomberg ex-Energy Subindex SM	USD
Bloomberg Grains Futures	FCGR	Bloomberg Grains Subindex SM	USD
Bloomberg ex-Grains Futures	FCXR	Bloomberg ex-Grains Subindex SM	USD
Bloomberg Industrial Metals Futures	FCIN	Bloomberg Industrial Metals Subindex SM	USD
Bloomberg ex-Industrial Metals Futures	FCXI	Bloomberg ex-Industrial Metals Subindex SM	USD
Bloomberg Livestock Futures	FCLI	Bloomberg Livestock Subindex SM	USD
Bloomberg ex-Livestock Futures	FCXL	Bloomberg ex-Livestock Subindex SM	USD
Bloomberg Petroleum Futures	FCPE	Bloomberg Petroleum Subindex SM	USD
Bloomberg ex-Petroleum Futures	FCXT	Bloomberg ex-Petroleum Subindex SM	USD

Contract	Product ID	Underlying	Currency
Bloomberg Precious Metals Futures	FCPR	Bloomberg Precious Metals Subindex SM	USD
Bloomberg ex-Precious Metals Futures	FCXP	Bloomberg ex-Precious Metals Subindex SM	USD
Bloomberg Softs Futures	FCSO	Bloomberg Softs Subindex SM	USD
Bloomberg ex-Softs Futures	FCXS	Bloomberg ex-Softs Subindex SM	USD

The Bloomberg Commodity IndexSM measures the performance of 22 different commodities in total. The calculation of the index is based on the prices of commodity futures at different exchanges. Furthermore there are subindexes and indexes where certain commodities are excluded (ex-indexes). The futures contracts refer to the excess return versions of the respective Bloomberg commodity indexes.

Contract value

USD 250 per index point of the underlying.

Settlement

Cash settlement, payable on the first exchange day following the final settlement day.

Price quotation and minimum price change

The price quotation is in points with two decimal places. The minimum price change is 0.01 points, equivalent to a value of USD 2.50.

Contract months

Up to 60 months: The four nearest successive quarterly months of the March, June, September and December cycle, the four following semi-annual months of the June and December cycle thereafter, and the two following annual months of the December cycle thereafter.

Last trading day and final settlement day

Last trading day is the exchange day preceding the final settlement day. Final settlement day is the last Friday of each maturity month if this is an exchange day; otherwise the exchange day immediately preceding that day. Close of trading in the maturing futures on the last trading day is at 18:00 CET.

Daily settlement price

The daily settlement price is determined based on the average bid/ask spread of the combination order book before the reference point (17:30 CET) in time.

Final settlement price

The final settlement price is established by Eurex seven exchange days preceding the final settlement day. This is usually the Wednesday prior to the second last Friday of the respective maturity month. The final settlement price is based on the closing price of the respective index on that day, provided no futures represented in the index is suspended at that time. The final settlement price is fixed with three decimal places.

Trading hours

09:00–18:00 CET

Eurex Trade Entry Services

The following Eurex Trade Entry Services are available for Bloomberg Commodity IndexSM Futures:

- Block Trades
- Flexible Futures

Further information about Eurex Trade Entry Services is available in the appendix section or on www.eurexchange.com > **Products > Eurex Trade Entry Services**.

Service hours

09:00–21:30 CET

Bloomberg Commodity IndexSM Options

Contract standards

Contract	Product ID	Underlying	Currency
Bloomberg Commodity Options	OCCO	Bloomberg Commodity Index SM	USD

The Bloomberg Commodity IndexSM measures the performance of 22 different commodities in total. The calculation of the index is based on the prices of commodity futures at different exchanges. Furthermore there are subindexes and indexes where certain commodities are excluded (ex-indexes). The options refer to the excess return version of the Bloomberg Commodity IndexSM.

Contract value

USD 250 per index point of the underlying.

Settlement

Cash settlement, payable on the first exchange day following the final settlement day.

Price quotation and minimum price change

The price quotation is in points with two decimal places. The minimum price change is 0.01 points, equivalent to a value of USD 2.50.

Contract months

Up to 60 months: The four nearest successive quarterly months of the March, June, September and December cycle, the four following semi-annual months of the June and December cycle thereafter, and the two following annual months of the December cycle thereafter.

Last trading day and final settlement day

Last trading day is the exchange day preceding the final settlement day. Final settlement day is the last Friday of each expiration month if this is an exchange day; otherwise the exchange day immediately preceding that day.

Daily settlement price

The daily settlement price is established by Eurex. The daily settlement prices for commodity index options are determined through the Black/Scholes 76 model. The underlying reference price is the daily settlement price of the Eurex futures contract based on the index.

Final settlement price

The final settlement price is established by Eurex seven exchange days preceding the final settlement day. The final settlement price is based on the closing price of the index on that day, provided no futures represented in the index is suspended at that time. The final settlement price is fixed with three decimal places.

Exercise

European-style; an option can only be exercised on the final settlement day of the respective option series until 20:30 CET.

Exercise prices

Contract	Exercise price intervals in USD for expiration months with a remaining lifetime of	
	≤ 12 months	> 12 months
Bloomberg Commodity Options	5	10

Number of exercise prices

Upon the admission of the options, at least nine exercise prices shall be made available for each due date with a term of up to 60 months 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.

Option premium

The premium is payable in full in USD on the exchange day following the day of the trade.

Trading hours

09:00–18:00 CET

Eurex Trade Entry Services

The following Eurex Trade Entry Services are available for Bloomberg Commodity IndexSM Options:

- Block Trades
- Volatility Trades

Further information about Eurex Trade Entry Services is available in the appendix section or on www.eurexchange.com > **Products** > **Eurex Trade Entry Services**.

Service hours

09:00–20:30 CET

European Processing Potato Futures

Contract standards

Contract	Product ID	Underlying	Currency
European Processing Potato Futures	FEPP	Eurex European Processing Potato Index	EUR

Contract size

250 quintals (25 tons) potatoes

Notation

In EUR per 100 kg

Settlement

Cash settlement, payable on the first exchange day following the final settlement day.

Price quotation and minimum price change

The price quotation is in points with one decimal place. The minimum price change is 0.1 points, equivalent to a value of EUR 25.

Contract months

Up to 24 months: The three nearest successive maturity months of the April, June and November cycle and the following maturity month April thereafter.

Last trading day and final settlement day

Last trading day is the exchange day preceding the final settlement day. Final settlement day in the maturity months April and November is the last Friday of the month, if this is an exchange day; otherwise the exchange day immediately preceding that day. Final settlement day in the maturity month June is the first Friday of the month, if this is an exchange day; otherwise the exchange day immediately following that day. Close of trading in the maturing futures on the last trading day is at 16:00 CET.

Daily settlement price

The daily settlement price for the current maturity month is derived from the volume-weighted average of the prices of all transactions during the minute before 16:00 CET (reference point), provided that more than five trades transacted within this period.

For the remaining maturity months, the daily settlement price for a contract is determined based on the average bid/ask spread of the combination order book.

Final settlement price

The final settlement price is established by Eurex on the final settlement day, based on the value of the Eurex European Processing Potato Index at 09:30 CET.

Trading hours

09:50–16:00 CET

Eurex Trade Entry Services

The following Eurex Trade Entry Services are available for European Processing Potato Futures:

- EFPI Trades

Further information about Eurex Trade Entry Services is available in the appendix section or on www.eurexchange.com > **Products** > **Eurex Trade Entry Services**.

Service hours

10:00–18:00 CET

European Processing Potato Futures are available for trading in the U.S.

Piglet Futures

Contract standards

Contract	Product ID	Underlying	Currency
Piglet Futures	FPIG	Eurex Piglet Index	EUR

Contract size

100 piglets

Notation

In EUR per piglet

Settlement

Cash settlement, payable on the first exchange day following the final settlement day.

Price quotation and minimum price change

The price quotation is in points with one decimal place. The minimum price change is 0.1 points, equivalent to a value of EUR 10.

Contract months

Up to 18 months: The twelve nearest successive calendar months and the two following quarterly months of the March, June, September and December cycle thereafter.

Last trading day and final settlement day

Last trading day is the exchange day preceding the final settlement day. Final settlement day is the Thursday following the third Friday of each maturity month, in the maturity month December the Thursday following the second Friday of the month if this is an exchange day; otherwise the exchange day immediately following that day. Close of trading in the maturing futures on the last trading day is at 16:00 CET.

Daily settlement price

The daily settlement price for the current maturity month is derived from the volume-weighted average of the prices of all transactions during the minute before 16:00 CET (reference point), provided that more than five trades transacted within this period.

For the remaining maturity months, the daily settlement price for a contract is determined based on the average bid/ask spread of the combination order book.

Final settlement price

The final settlement price is established by Eurex on the final settlement day, based on the value of the Eurex Piglet Index at 09:30 CET.

Trading hours

09:45–16:00 CET

Eurex Trade Entry Services

The following Eurex Trade Entry Services are available for Piglet Futures:

- EFPI Trades

Further information about Eurex Trade Entry Services is available in the appendix section or on www.eurexchange.com > Products > Eurex Trade Entry Services.

Service hours

09:55–18:00 CET

Piglet Futures are available for trading in the U.S.

Hog Futures

Contract standards

Contract	Product ID	Underlying	Currency
Hog Futures	FHOG	Eurex Hog Index	EUR

Contract size

8,000 kg slaughter weight

Notation

In EUR per kg

Settlement

Cash settlement, payable on the first exchange day following the final settlement day.

Price quotation and minimum price change

The price quotation is in points with three decimal places. The minimum price change is 0.001 points, equivalent to a value of EUR 8.

Contract months

Up to 18 months: The twelve nearest successive calendar months and the two following quarterly months of the March, June, September and December cycle thereafter.

Last trading day and final settlement day

Last trading day is the exchange day preceding the final settlement day. Final settlement day is the Thursday following the third Friday of each

maturity month, in the maturity month December the Thursday following the second Friday of the month if this is an exchange day; otherwise the exchange day immediately following that day. Close of trading in the maturing futures on the last trading day is at 16:00 CET.

Daily settlement price

The daily settlement price for the current maturity month is derived from the volume-weighted average of the prices of all transactions during the minute before 16:00 CET (reference point), provided that more than five trades transacted within this period.

For the remaining maturity months, the daily settlement price for a contract is determined based on the average bid/ask spread of the combination order book.

Final settlement price

The final settlement price is established by Eurex on the final settlement day, based on the value of the Eurex Hog Index at 09:30 CET.

Trading hours

09:45–16:00 CET

Eurex Trade Entry Services

The following Eurex Trade Entry Services are available for Hog Futures:

- EFPI Trades

Further information about Eurex Trade Entry Services is available in the appendix section or on www.eurexchange.com > **Products** > **Eurex Trade Entry Services**.

Service hours

09:55–18:00 CET

Hog Futures are available for trading in the U.S.

Butter Futures

Contract standards

Contract	Product ID	Underlying	Currency
Butter Futures	FBUT	Eurex Butter Index	EUR

Contract size

5 metric tons

Notation

In EUR per metric ton

Settlement

Cash settlement, payable on the first exchange day following the final settlement day.

Price quotation and minimum price change

The price quotation is in points. The minimum price change is 1 point, equivalent to a value of EUR 5.

Contract months

Up to 18 months: The six nearest successive calendar months and the four following quarterly months of the January, April, July and October cycle.

Last trading day and final settlement day

Last trading day is the final settlement day. Final settlement day is the last Wednesday of the respective maturity month, if this is an exchange day; otherwise the exchange day immediately preceding that day. In the maturity month December, the final settlement day shall be the third Wednesday

of the month, provided this Wednesday is an exchange day; otherwise, it shall be the exchange day following this Wednesday. Close of trading in the maturing Butter Futures on the last trading day is at 12:00 CET.

Daily settlement price

The daily settlement price for the current maturity month is derived from the volume-weighted average of the prices of all transactions during the minute before 18:30 CET (reference point), provided that more than five trades transacted within this period.

For the remaining maturity months, the Daily settlement price for a contract is determined based on the average bid/ask spread of the combination order book.

Final settlement price

The final settlement price is established by Eurex on the final settlement day, based on the value of the Eurex Butter Index at 19:00 CET.

Trading hours

08:45–18:30 CET

Eurex Trade Entry Services

The following Eurex Trade Entry Services are available for Butter Futures:

- EFPI Trades

Further information about Eurex Trade Entry Services is available in the appendix section or on www.eurexchange.com > Products > Eurex Trade Entry Services.

Service hours

08:55–19:00 CET

Butter Futures are available for trading in the U.S.

Skimmed Milk Powder Futures

Contract standards

Contract	Product ID	Underlying	Currency
Skimmed Milk Powder Futures	FSMP	Eurex Skimmed Milk Powder Index	EUR

Contract size

5 metric tons

Notation

In EUR per metric ton

Settlement

Cash settlement, payable on the first exchange day following the final settlement day.

Price quotation and minimum price change

The price quotation is in points. The minimum price change is 1 point, equivalent to a value of EUR 5.

Contract months

Up to 18 months: The six nearest successive calendar months and the four following quarterly months of the January, April, July and October cycle.

Last trading day and final settlement day

Last trading day is the final settlement day. Final settlement day is the last Wednesday of the respective maturity month, if this is an exchange day;

otherwise the exchange day immediately preceding that day. In the maturity month December, the final settlement day shall be the third Wednesday of the month, provided this Wednesday is an exchange day; otherwise, it shall be the exchange day following this Wednesday. Close of trading in the maturing Skimmed Milk Powder Futures on the last trading day is at 12:00 CET.

Daily settlement price

The daily settlement price for the current maturity month is derived from the volume-weighted average of the prices of all transactions during the minute before 18:30 CET (reference point), provided that more than five trades transacted within this period.

For the remaining maturity months, the daily settlement price for a contract is determined based on the average bid/ask spread of the combination order book.

Final settlement price

The final settlement price is established by Eurex on the final settlement day, based on the value of the Eurex Skimmed Milk Powder Index at 19:00 CET.

Trading hours

08:45–18:30 CET

Eurex Trade Entry Services

The following Eurex Trade Entry Services are available for Skimmed Milk Powder Futures:

- EFPI Trades

Further information about Eurex Trade Entry Services is available in the appendix section or on www.eurexchange.com > Products > Eurex Trade Entry Services.

Service hours

08:55–19:00 CET

Skimmed Milk Powder Futures are available for trading in the U.S.

European Whey Powder Futures

Contract standards

Contract	Product ID	Underlying	Currency
European Whey Powder Futures	FWHY	European Whey Powder Index*	EUR

* Agrarmarkt Informations-Gesellschaft (AMI), Bonn

Contract size

5 metric tons

Notation

In EUR per metric ton

Settlement

Cash settlement, payable on the first exchange day following the final settlement day.

Price quotation and minimum price change

The price quotation is in points. The minimum price change is 1 point, equivalent to a value of EUR 5.

Contract months

Up to 18 Months: The six nearest successive calendar months and the four following quarterly months of the January, April, July and October cycle.

Last trading day and final settlement day

Last trading day is the final settlement day. Final settlement day is the last Wednesday of the respective maturity month, if this is an exchange day; otherwise the exchange day immediately

preceding that day. In the maturity month December, the final settlement day shall be the third Wednesday of the month, provided this Wednesday is an exchange day; otherwise, it shall be the exchange day following this Wednesday. Close of trading in the maturing European Whey Powder Futures on the last trading day is at 12:00 CET.

Daily settlement price

The daily settlement price for the current maturity month is derived from the volume-weighted average of the prices of all transactions during the minute before 18:30 CET (reference point), provided that more than five trades transacted within this period.

For the remaining maturity months, the Daily settlement price for a contract is determined based on the average bid/ask spread of the combination order book.

Final settlement price

The final settlement price is established by Eurex on the final settlement day, based on the value of the European Whey Powder Index at 19:00 CET.

Trading hours

08:45–18:30 CET

European Whey Powder Futures are available for trading in the U.S.

Gold Futures

Contract standards

Contract	Product ID	Underlying	Currency
Gold Futures	FGFX	Gold	USD

Contract size

100 troy ounces gold

Settlement

Cash settlement, payable on the first exchange day following the final settlement day, based on the fixing of The London Gold Market Fixing Ltd. at 11:30 CET (10:30 GMT).

Price quotation and minimum price change

The price quotation is in USD with one decimal place. The minimum price change is USD 0.1.

Contract months

Up to 36 months: The three nearest successive calendar months and the eleven following quarterly months of the March, June, September and December cycle thereafter.

Last trading day and final settlement day

Last trading day is the final settlement day. Final settlement day is the third Friday of each maturity month if this is an exchange day; otherwise the exchange day immediately preceding that day. Close of trading in the maturing futures on the last trading day is at 11:30 CET (10:30 GMT).

Daily settlement price

The daily settlement price is established by Eurex following the afternoon fixing of The London Gold Market Fixing Ltd.

Final settlement price

The final settlement price is established by Eurex on the final settlement day, based on the fixing of The London Gold Market Fixing Ltd. at 11:30 CET (10:30 GMT).

Trading hours

08:00–22:00 CET

Eurex Trade Entry Services

The following Eurex Trade Entry Services are available for Gold Futures:

- Block Trades
- Flexible Futures

Further information about Eurex Trade Entry Services is available in the appendix section or on www.eurexchange.com > Products > Eurex Trade Entry Services.

Service hours

08:00–22:30 CET

Gold Futures are available for trading in the U.S.

Gold Options

Contract standards

Contract	Product ID	Underlying	Currency
Gold Options	OGFX	Gold	USD

Contract size

100 troy ounces gold

Settlement

Cash settlement, payable on the first exchange day following the final settlement day, based on the fixing of The London Gold Market Fixing Ltd. at 11:30 CET (10:30 GMT).

Price quotation and minimum price change

The price quotation is in USD with one decimal place. The minimum price change is USD 0.1.

Contract months

Up to 60 months: The three nearest successive calendar months, the eleven following quarterly months of the March, June, September and December cycle thereafter, and the four following semi-annual months of the June and December cycle thereafter.

Last trading day and final settlement day

Last trading day is the final settlement day. Final settlement day is the third Friday of each expiration month if this is an exchange day; otherwise the exchange day immediately preceding that day.

Close of trading in the expiring option series on the last trading day is at 11:30 CET (10:30 GMT).

Daily settlement price

The daily settlement price is established by Eurex following the afternoon fixing of The London Gold Market Fixing Ltd.

Final settlement price

The final settlement price is established by Eurex on the final settlement day, based on the fixing of The London Gold Market Fixing Ltd. at 11:30 CET (10:30 GMT).

Exercise

European-style; an option can only be exercised on the final settlement day of the respective option series until 21:00 CET (20:00 GMT).

Exercise prices

Contract	Exercise price intervals in USD for expiration months with a remaining lifetime of	
	≤ 36 months	> 36 months
Gold Options	20	40

Number of exercise prices

Upon the admission of the options, at least 15 exercise prices shall be made available for each due date with a term of up to 60 months for each call and put, such that seven exercise prices are in-the-money, one is at-the-money and seven are out-of-the-money.

Option premium

The premium is payable in full in USD on the exchange day following the day of the trade.

Trading hours

08:00–20:00 CET

Eurex Trade Entry Services

The following Eurex Trade Entry Services are available for gold options:

- Block Trades
- Flexible Options

Further information about Eurex Trade Entry Services is available in the appendix section or on www.eurexchange.com > Products > Eurex Trade Entry Services.

Service hours

08:00–20:30 CET

Silver Futures

Contract standards

Contract	Product ID	Underlying	Currency
Silver Futures	FSFX	Silver	USD

Contract size

5,000 troy ounces silver

Settlement

Cash settlement, payable on the first exchange day following the final settlement day, based on the fixing of The London Silver Market Fixing Ltd. at 13:00 CET (12:00 GMT).

Price quotation and minimum price change

The price quotation is in USD with three decimal places. The minimum price change is USD 0.005.

Contract months

Up to 36 months: The three nearest successive calendar months and the eleven following quarterly months of the March, June, September and December cycle thereafter.

Last trading day and final settlement day

Last trading day is the final settlement day. Final settlement day is the third Friday of each maturity month if this is an exchange day; otherwise the exchange day immediately preceding that day. Close of trading in the maturing futures on the last trading day is at 13:00 CET (12:00 GMT).

Daily settlement price

The daily settlement price is established by Eurex following the fixing of the London Silver Market Fixing Ltd.

Final settlement price

The final settlement price is established by Eurex on the final settlement day, based on the fixing of The London Silver Market Fixing Ltd. at 13:00 CET (12:00 GMT).

Trading hours

08:00–22:00 CET

Eurex Trade Entry Services

The following Eurex Trade Entry Services are available for Silver Futures:

- Block Trades
- Flexible Futures

Further information about Eurex Trade Entry Services is available in the appendix section or on www.eurexchange.com > **Products > Eurex Trade Entry Services.**

Service hours

08:00–22:30 CET

Silver Futures are available for trading in the U.S.

Silver Options

Contract standards

Contract	Product ID	Underlying	Currency
Silver Options	OSFX	Silver	USD

Contract size

5,000 troy ounces silver

Settlement

Cash settlement, payable on the first exchange day following the final settlement day, based on the fixing of The London Silver Market Fixing Ltd. at 13:00 CET (12:00 GMT).

Price quotation and minimum price change

The price quotation is in USD with three decimal places. The minimum price change is USD 0.005.

Contract months

Up to 60 months: The three nearest successive calendar months, the eleven following quarterly months of the March, June, September and December cycle thereafter, and the four following semi-annual months of the June and December cycle thereafter.

Last trading day and final settlement day

Last trading day is the final settlement day. Final settlement day is the third Friday of each expiration month if this is an exchange day; otherwise the exchange day immediately preceding that day.

Close of trading in the expiring option series on the last trading day is at 13:00 CET (12:00 GMT).

Daily settlement price

The daily settlement price is established by Eurex following the fixing of the London Silver Market Fixing Ltd.

Final settlement price

The final settlement price is established by Eurex on the final settlement day, based on the fixing of The London Silver Market Fixing Ltd. at 13:00 CET (12:00 GMT).

Exercise

European-style; an option can only be exercised on the final settlement day of the respective option series until 21:00 CET (20:00 GMT).

Exercise prices

Contract	Exercise price intervals in USD for expiration months with a remaining lifetime of	
	≤ 36 months	> 36 months
Silver Options	0.2	0.4

Number of exercise prices

Upon the admission of the options, at least 15 exercise prices shall be made available for each due date with a term of up to 60 months for each call and put, such that seven exercise prices are in-the-money, one is at-the-money and seven are out-of-the-money.

Property Derivatives



Option premium

The premium is payable in full in USD on the exchange day following the day of the trade.

Trading hours

08:00–20:00 CET

Eurex Trade Entry Services

The following Eurex Trade Entry Services are available for Silver Options:

- Block Trades
- Flexible Options

Further information about Eurex Trade Entry Services is available in the appendix section or on www.eurexchange.com > Products > Eurex Trade Entry Services.

Service hours

08:00–20:30 CET

Property Futures

Contract standards

Contract	Product ID	Underlying	Currency
IPD® UK Annual All Property Index (Excluding Residential Specialist Funds) Futures	PUKA	IPD® UK Annual All Property Index	GBP
IPD® UK Annual All Retail Index Futures	PARE	IPD® UK Annual All Retail Index	GBP
IPD® UK Annual All Office Index Futures	PAOF	IPD® UK Annual All Office Index	GBP
IPD® UK Annual All Industrial Index Futures	PAIN	IPD® UK Annual All Industrial Index	GBP
IPD® UK Quarterly Shopping Centre Index Futures Calendar Year Returns	PSOP	IPD® UK Quarterly Shopping Centre Index Calendar Year Returns	GBP
IPD® UK Quarterly Retail Warehouse Index Futures Calendar Year Returns	PREW	IPD® UK Quarterly Retail Warehouse Index Calendar Year Returns	GBP
IPD® UK Quarterly City Office Index Futures Calendar Year Returns	PCOF	IPD® UK Quarterly City Office Index Calendar Year Returns	GBP
IPD® UK Quarterly Westend & Midtown Office Index Futures Calendar Year Returns	PWOF	IPD® UK Quarterly Westend & Midtown Office Index Calendar Year Returns	GBP
IPD® UK Quarterly South Eastern Industrial Index Futures Calendar Year Returns	PSEI	IPD® UK Quarterly South Eastern Industrial Index Calendar Year Returns	GBP

Contract value

GBP 50,000

Settlement

Cash settlement, payable on the first exchange day following the final settlement day.

Price quotation and minimum price change

The price quotation is in percent with two decimal places. The minimum price change is 0.05 points, equivalent to a value of GBP 25.

Contract years

Each contract will be based upon the total return of the respective IPD property index for an individual calendar year. The five nearest successive annual contracts of the February (UK Quarterly) and March (UK Annual) cycle are available for trading at any time.

Last trading day and final settlement day

Last trading day is the final settlement day. Final settlement day is the seventh calendar day after the last exchange day in January (UK Quarterly) and the last exchange day in March (UK Annual) of the year in which the term of the futures contract expires if this is an exchange day; otherwise the exchange day immediately preceding that day. Close of trading in the maturing futures on the last trading day is at 12:00 CET.

Daily settlement price

The daily settlement prices for the current maturity year are derived from the volume-weighted average of the prices of all transactions during the minute before 17:30 CET (reference point), provided that more than five trades transacted within this period.

Interest Rate Derivatives



Final settlement price

The final settlement price is established by Eurex on the final settlement day.

The final settlement price for IPD® UK Annual Index Futures shall reflect the nominal par value of 100 plus the Annual Total Return or minus a loss for the respective index during the calculation period of one calendar year which is subject to being calculated. It is determined in percent; the decimal places are rounded to the next possible interval of 0.005, or 0.01, or multiples thereof.

The final settlement price for IPD® UK Quarterly Index Futures shall reflect the nominal par value of 100 plus the compound Quarterly Total Returns or minus a loss for the respective index during the calculation period of one calendar year which is subject to being calculated. It is determined in percent; the decimal places are rounded to the next possible interval of 0.005, or 0.01, or multiples thereof.

Trading hours

08:30–17:30 CET

Eurex Trade Entry Services

The following Eurex Trade Entry Services are available for property futures:

- Block Trades

Further information about Eurex Trade Entry Services is available in the appendix section or on www.eurexchange.com > **Products** > **Eurex Trade Entry Services**.

Service hours

08:30–18:30 CET

Property Futures are available for trading in the U.S.

Fixed Income Futures

Contract standards

Notional short-, medium- or long-term debt instruments issued by the Federal Republic of Germany, the Republic of Italy, the Republic of France or the Swiss Confederation with remaining terms and a coupon of:

Contract	Product ID	Remaining term	Coupon	Currency
		Years	Percent	
Euro-Schatz Futures	FGBS	1.75 to 2.25	6	EUR
Euro-Bobl Futures	FGBM	4.5 to 5.5	6	EUR
Euro-Bund Futures	FGBL	8.5 to 10.5	6	EUR
Euro-Buxl® Futures	FGBX	24.0 to 35.0	4	EUR
Short-Term Euro-BTP Futures	FBTS	2.0 to 3.25	6	EUR
Mid-Term Euro-BTP Futures	FBTM	4.5 to 6.0	6	EUR
Long-Term Euro-BTP Futures	FBTP	8.5 to 11.0	6	EUR
Euro-OAT Futures	FOAT	8.5 to 10.5	6	EUR
Mid-Term Euro-OAT Futures	FOAM	4.5 to 5.5	6	EUR
CONF Futures	CONF	8.0 to 13.0	6	CHF

Contract values

EUR 100,000 or CHF 100,000.

Settlement

A delivery obligation arising out of a short position may only be fulfilled by the delivery of certain debt securities issued by the Federal

Republic of Germany, the Republic of Italy, the Republic of France or the Swiss Confederation with a remaining term on the Delivery Day within the remaining term of the underlying. Settlement of debt securities issued by the Republic of France in case of physical delivery will be done via Clearstream Banking Luxembourg.

Debt securities issued by the Federal Republic of Germany must have an original term of no longer than 11 years.

Debt securities issued by the Republic of Italy must have an original term of no longer than 16 years (only for Mid- and Long-Term Euro-BTP Futures).

Debt securities issued by the Republic of France must have an original term of no longer than 17 years.

In the case of callable bonds issued by the Swiss Confederation, the first and the last call dates must be between eight and 13 years.

Debt securities must have a minimum issue amount of EUR 5 billion, such issued by the Republic of Italy no later than ten exchange days prior to the last trading day of the current maturity month, otherwise, they shall not be deliverable until the delivery day of the current maturity month.

Debt securities issued by the Swiss Confederation must have a minimum issue amount of CHF 500 million.

Price quotation and minimum price change

The price quotation is in percent of the par value.

Contract	Minimum price change	
	Percent	Value
Euro-Schatz Futures	0.005	EUR 5
Euro-Bobl Futures	0.01	EUR 10
Euro-Bund Futures	0.01	EUR 10
Euro-Buxl [®] Futures	0.02	EUR 20
Short-Term Euro-BTP Futures	0.01	EUR 10
Mid-Term Euro-BTP Futures	0.01	EUR 10
Long-Term Euro-BTP Futures	0.01	EUR 10
Euro-OAT Futures	0.01	EUR 10
Mid-Term Euro-OAT Futures	0.01	EUR 10
CONF Futures	0.01	CHF 10

Contract months

Up to 9 months: The three nearest quarterly months of the March, June, September and December cycle.

Delivery day

The tenth calendar day of the respective quarterly month, if this day is an exchange day; otherwise, the exchange day immediately succeeding that day.

Notification

Clearing members with open short positions must notify Eurex on the last trading day of the maturing futures which debt instrument they will deliver. Such notification must be given by the end of the Post-Trading Full Period.

Last trading day

Two exchange days prior to the delivery day of the relevant maturity month. Close of trading in the maturing futures on the last trading day is at 12:30 CET.

Daily settlement price

The daily settlement prices for the current maturity month of CONF Futures are determined during the closing auction of the respective futures contract.

For all other fixed income futures, the daily settlement price for the current maturity month is derived from the volume-weighted average of the prices of all transactions during the minute before 17:15 CET (reference point), provided that more than five trades transacted within this period.

For the remaining maturity months the daily settlement price for a contract is determined based on the average bid/ask spread of the combination order book.

Further details are available in the clearing conditions on www.eurexchange.com > **Resources** > **Rules & Regulations**.

Final settlement price

The final settlement price is established by Eurex on the final settlement day at 12:30 CET, based on the volume-weighted average price of all trades during the final minute of trading provided that more than ten trades occurred during this minute; otherwise the volume-weighted average price of the last ten trades of the day, provided that these are not older than 30 minutes. If such a price cannot be determined, or does not reasonably reflect the prevailing market conditions, Eurex will establish the final settlement price.

Trading hours

Contract	Trading hours
Standard	08:00–22:00 CET
Euro-BTP Futures / Euro-OAT Futures	08:00–19:00 CET
CONF Futures	08:30–17:00 CET

Eurex Trade Entry Services

The following Eurex Trade Entry Services are available for fixed income futures:

- Block Trades
- Vola Trades
- EFP Trades
- EFS Trades

Further information about Eurex Trade Entry Services is available in the appendix section or on www.eurexchange.com > Products > Eurex Trade Entry Services.

Service hours

Contract	Trading hours
Standard	08:00–22:00 CET
Euro-BTP Futures / Euro-OAT Futures	08:00–19:00 CET
CONF Futures	08:30–17:00 CET

Fixed Income Futures are available for trading in the U.S.

Options on Fixed Income Futures

Contract standards

Futures on notional short-, medium- or long-term debt instruments issued by the Federal Republic of Germany and the French Republic with remaining terms and a coupon of:

Contract Options on	Product ID	Underlying	Remaining term of the underlying years	Coupon Percent
Euro-Schatz Futures	OGBS	Euro-Schatz Futures	1.75 to 2.25	6
Euro-Bobl Futures	OGBM	Euro-Bobl Futures	4.5 to 5.5	6
Euro-Bund Futures	OGBL	Euro-Bund Futures	8.5 to 10.5	6
Euro-OAT Futures	OOAT	Euro-OAT Futures	8.5 to 10.5	6

Contract size

One fixed income futures contract.

Settlement

The exercise of an option on fixed income futures results in the creation of a corresponding position in the fixed income futures for the option buyer as well as the seller to whom the exercise is assigned. The position is established after the Post-Trading Full Period of the exercise day, and is based on the agreed exercise price.

Price quotation and minimum price change

The price quotation is in points.

Contract Options on	Minimum price change	
	Points	Value
Euro-Schatz Futures	0.005	EUR 5
Euro-Bobl Futures	0.005	EUR 5
Euro-Bund Futures	0.01	EUR 10
Euro-OAT Futures	0.01	EUR 10

Contract months

Up to 6 months: The three nearest successive calendar months, as well as the following quarterly month of the March, June, September and December cycle thereafter.

Calendar months: The maturity month of the underlying futures contract is the quarterly month following the expiration month of the option.

Quarterly months: The maturity month of the underlying futures contract and the expiration month of the option are identical.

Last trading day

Last trading day is the last Friday prior to the first calendar day of the option expiration month, followed by at least two exchange days prior to the first calendar day of the option expiration month.

Exception: If this Friday is not an exchange day, or if this Friday is not an exchange day and followed by only one exchange day prior to the first calendar day of the option expiration month, then the exchange day immediately preceding that Friday is the last trading day. An exchange day within the meaning of this exception is a day, which is both an exchange day at the Eurex Exchanges and a federal workday in the U.S.

Close of trading in all option series on the last trading day is at 17:15 CET.

Daily settlement price

The daily settlement price is established by Eurex. The daily settlement prices for options on fixed income futures are determined through the binomial model according to Cox/Ross/Rubinstein.

Further details are available in the clearing conditions on www.eurexchange.com > Resources > Rules & Regulations.

Exercise

American-style; an option can be exercised until the end of the Post-Trading Full Period at 18:00 CET on any exchange day during the lifetime of the option.

Exercise prices

Contract Options on	Exercise intervals Points
Euro-Schatz Futures	0.1
Euro-Bobl Futures	0.25
Euro-Bund Futures	0.50
Euro-OAT Futures	0.50

Number of exercise prices

Upon the admission of the options, at least nine exercise prices shall be made available for each term 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.

Option premium

The premium is settled using the futures-style method.

Trading hours

08:00–17:15 CET

Eurex Trade Entry Services

The following Eurex Trade Entry Services are available for options on fixed income futures:

- Multilateral Trade Registration
- Block Trades
- Flexible Options
- Vola Trades

Further information about Eurex Trade Entry Services is available in the appendix section or on www.eurexchange.com > Products > Eurex Trade Entry Services.

Service hours

08:00–18:00 CET

Options on Fixed Income Futures are available for trading in the U.S.

Futures on Interest Rate Swaps

Contract standards

Interest rate swaps denominated in euro with terms of 2, 5, 10 and 30 years and various fixed rate arrangements.

Contract	Product ID	Currency
2-year Euro-Swap Futures	FSWS	EUR
5-year Euro-Swap Futures	FSWM	EUR
10-year Euro-Swap Futures	FSWL	EUR
30-year Euro-Swap Futures	FSWX	EUR

Fixed rate arrangement

Contract month	FSWS	FSWM	FSWL	FSWX
Mar 2015	0.25%	0.50%	1.25%	1.75%
Jun 2015	0.25%	0.75%	1.50%	2.00%
Sep 2015	0.25%	0.50%	1.00%	1.50%

Contract value

EUR 100,000

Settlement

After close of trading, buyer and seller of an Euro-Swap Futures contract are obliged to conclude an interest rate swap with Eurex Clearing AG defined according to the underlying on delivery day.

Thereby, as fixed rate payer, the seller of an Euro-Swap Futures contract is obliged to deliver. As fixed rate receiver, the buyer of an Euro-Swap Futures contract is obliged to accept the delivery.

Price quotation and minimum price change

The price quotation is determined in percent of the nominal value:

$[100\% + (\text{market value of the deliverable interest rate swap} / \text{nominal value})] \times 100$

Contract	Minimum price change	
	Percent	Value
2-year Euro-Swap Futures	0.005	EUR 5
5-year Euro-Swap Futures	0.01	EUR 10
10-year Euro-Swap Futures	0.01	EUR 10
30-year Euro-Swap Futures	0.02	EUR 20

Contract months

Up to 9 months: The three nearest quarterly months of the March, June, September and December cycle.

Delivery day

Delivery day is the exchange day immediately preceding the third Wednesday of the respective delivery month, if this is an exchange day; otherwise, the exchange day immediately succeeding that day.

Last trading day

Last trading day is the exchange day immediately preceding the delivery day. Close of trading in the maturing futures on the last trading day is at 12:15 CET.

Daily settlement price

The daily settlement price for the current maturity month is derived from the volume-weighted average of the prices of all transactions during the minute before 17:15 CET (reference point), provided that more than five trades transacted within this period.

Further details are available in the clearing conditions on www.eurexchange.com > **Resources** > **Rules & Regulations**.

Final settlement price

The final settlement price is established by Eurex on the final settlement day at 12:15 CET, based on the volume-weighted average price of all trades during the final minute of trading provided that more than ten trades occurred during this minute; otherwise the volume-weighted based average price of the last ten trades of the day, provided that the trades are not older than 30 minutes. If such a price cannot be determined, or does not reasonably reflect the prevailing market conditions, Eurex will establish the final settlement price.

Trading hours

08:30–19:00 CET

Eurex Trade Entry Services

The following Eurex Trade Entry Services are available for Futures on Interest Rate Swaps:

- Block Trades
- EFP Trades
- EFS Trades

Further information about Eurex Trade entry Services is available in the appendix section or on www.eurexchange.com > **Products** > **Eurex Trade Entry Services**.

Service hours

08:30–19:00 CET

One-Month EONIA Futures (FEO1)

Contract standards

Average rate of the effective overnight reference rate for the euro (EONIA – Euro Over Night Index Average) – calculated by the European Central Bank (ECB) – for a period of one calendar month.

Contract value

EUR 3 million.

Settlement

Cash settlement, payable on the first exchange day following the final settlement day.

Price quotation and minimum price change

The price quotation is in percent, with three decimal places, expressed as 100 minus the traded average effective EONIA rate of interest. The minimum price change is 0.005 percent, equivalent to a value of EUR 12.50.

Contract months

Up to 12 months: The present calendar month and the eleven nearest calendar months.

Last trading day and final settlement day

Last trading day is the final settlement day. Final Settlement Day is the last exchange day of the respective maturity month, provided that on that day the daily effective overnight reference rate for the euro (EONIA) is calculated by the European

Central Bank; otherwise, the exchange day immediately preceding that day. Close of trading in the maturing futures on the last trading day is at 19:00 CET.

Daily settlement price

The daily settlement price for the current maturity month of One-Month EONIA Futures is derived from the volume-weighted average of the prices of all transactions during the minute before 17:15 CET (reference point), provided that more than five trades transacted within this period.

For the remaining maturity months, the daily settlement price for a contract is determined based on the average bid/ask spread of the combination order book.

Further details are available in the clearing conditions on www.eurexchange.com > **Resources > Rules & Regulations.**

Final settlement price

The final settlement price is established by Eurex on the final settlement day after 19:00 CET; based on the compounded average of the effective overnight reference rate for the euro (EONIA) as calculated by the European Central Bank on a daily basis for the period of the contract. To fix the final settlement price, the compounded EONIA average rate is rounded to three decimal places and then subtracted from 100.

Trading hours

08:00–19:00 CET

Matching of trades (pro rata matching)

Orders and quotes are matched according to the principle of pro rata matching, which is exclusively based on the principle of price priority.

Eurex Trade Entry Services

The following Eurex Trade Entry Services are available for One-Month EONIA Futures:

- Block Trades

Further information about Eurex Trade Entry Services is available in the appendix section or on www.eurexchange.com > Products > Eurex Trade Entry Services.

Service hours

08:00–19:00 CET

One-Month EONIA Futures are available for trading in the U.S.

Three-Month EURIBOR Futures (FEU3)

Contract standards

European Interbank Offered Rate (EURIBOR) for threemonth euro term deposits.

Contract value

EUR 1 million.

Settlement

Cash settlement, payable on the first exchange day following the final settlement day.

Price quotation and minimum price change

The price quotation is in percent, with four decimal places, expressed as 100 minus the traded rate of interest. The minimum price change is 0.0025 points, equivalent to a value of EUR 6.25.

The minimum price change for the different instrument types of the contract is:

Instrument type	Minimum price change
Outright contracts	0.005
Standardized futures strategies (Futures-Calendar Spreads, Butterflies, Condors)	0.005
Standardized futures strip strategies (Packs & Bundles)	0.0025
Non-standardized futures strip strategies (Strips)	0.0025

Contract months

Up to 60 months: The 20 nearest quarterly months of the March, June, September and December cycle.

Last trading day and final settlement day

Last trading day is the final settlement day. Final settlement day is two exchange days prior to the third Wednesday of the respective maturity month, provided that on that day FBE/ACI has determined the EURIBOR reference interest rate pertaining to three-month euro term deposits; otherwise, the exchange day immediately preceding that day. Close of trading in the maturing futures on the last trading day is at 11:00 CET.

Daily settlement price

The daily settlement price for the current maturity month of Three-Month EURIBOR Futures is derived from the volume-weighted average of the prices of all transactions during the minute before 17:15 CET (reference point), provided that more than five trades transacted within this period.

For the remaining maturity months, the daily settlement price for a contract is determined based on the average bid/ask spread of the combination order book.

Further details are available in the clearing conditions on www.eurexchange.com > **Resources** > **Rules & Regulations**.

Final settlement price

The final settlement price is established by Eurex on the final settlement day at 11:00 CET; based on the reference interest rate (EURIBOR) for three-month euro term deposits as determined

by FBE/ACI. To fix the final settlement price, the EURIBOR rate is rounded to three decimal places and then subtracted from 100.

Trading hours

08:00–19:00 CET

Matching of trades (pro rata matching)

Orders and quotes are matched according to the principle of pro rata matching, which is exclusively based on the principle of price priority.

Eurex Trade Entry Services

The following Eurex Trade Entry Services are available for Three-Month EURIBOR Futures:

- Block Trades
- Vola Trades

Further information about Eurex Trade Entry Services is available in the appendix section or on www.eurexchange.com > **Products** > **Eurex Trade Entry Services**.

Service hours

08:00–19:00 CET

Three-Month EURIBOR Futures are available for trading in the U.S.

EUR Secured Funding Futures (FLIC)

Contract standards

STOXX® GC Pooling EUR Deferred Funding Rate

Contract value

EUR 1 million.

Settlement

Cash settlement, payable on the first exchange day following the final settlement day.

Price quotation and minimum price change

The price quotation is in percent, with three decimal places, expressed as 100 minus the traded rate of interest. The minimum price change is 0.005 percent; the tick value is EUR 5.83 and should reflect the interest rate sensitivity of a corresponding repo transaction over a period of 42 days.

Contract months

The current and the four following periods of time determined by the Eurex Exchanges are available for trading.

The exact maturity months are available in the contract specifications on www.eurexchange.com > **Resources > Rules & Regulations**.

Last trading day and final settlement day

Last trading day is the final settlement day. Final settlement day is the last exchange day of the respective maturity period, provided that on that day STOXX® has determined the STOXX® GC Pooling EUR Deferred Funding Rate; otherwise, the exchange day immediately preceding that day. Close of trading in the maturing futures on the last trading day is at 18:00 CET.

Daily settlement price

The daily settlement price for the current maturity month of EUR Secured Funding Futures is derived from the volume-weighted average of the prices of all transactions during the minute before 18:00 CET (reference point), provided that more than five trades transacted within this period.

For the remaining maturity periods, the daily settlement price for a contract is determined based on the average bid/ask spread of the combination order book.

Further details are available in the clearing conditions on www.eurexchange.com > **Resources > Rules & Regulations**.

Final settlement price

The final settlement price is established by Eurex on the final settlement day at 19:00 CET; based on the compounded average of the effective interest rates on GC Pooling repo transactions as determined by STOXX® on a daily basis for the duration of a period of time determined by the Eurex Exchanges.

Trading hours

08:00–18:00 CET

Eurex Trade Entry Services

The following Eurex Trade Entry Services are available for EUR Secured Funding Futures:

- Block Trades
- EFS Trades
- EFP Trades

Further information about Eurex Trade Entry Services is available in the appendix section or on www.eurexchange.com > **Products** > **Eurex Trade Entry Services**.

Service hours

08:00–18:00 CET

EUR Secured Funding Futures are available for trading in the U.S.

Options on Three-Month EURIBOR Futures (OEU3)

Contract standards

Three-Month EURIBOR Futures.

Contract size

One Three-Month EURIBOR Futures contract.

Settlement

The exercise of an option on the Three-Month EURIBOR Futures contract results in the creation of a corresponding position in the Three-Month EURIBOR Futures for the option buyer as well as the seller to whom the exercise is assigned. The position is established after the Post-Trading Full Period of the exercise day, and is based on the agreed exercise price.

Price quotation and minimum price change

The price quotation is in points, with three decimal places. The minimum price change is 0.005 points, equivalent to a value of EUR 12.50.

Contract months

Up to 24 months: The six nearest calendar months as well as the six following quarterly months of the March, June, September and December cycle thereafter. The maturity month of the underlying futures contract and the expiration month of the option are identical in the expiration months March, June, September and December, in the other expiration months, the maturity month

of the underlying futures contract is the cyclic quarterly month following the expiration month of the option.

Last trading day

Two exchange days prior to the third Wednesday of the respective expiration month, provided that on that day FBE/ACI has determined the EURIBOR reference interest rate pertaining to three-month euro term deposits; otherwise, the exchange day immediately preceding that day. Close of trading in the expiring option series on the last trading day is at 11:00 CET.

Daily settlement price

The daily settlement price is established by Eurex. The daily settlement prices for options on Three-Month EURIBOR Futures are determined through the binomial model according to Cox/Ross/Rubinstein.

Further details are available in the clearing conditions on www.eurexchange.com > **Resources** > **Rules & Regulations**.

Exercise

American-style; an option can be exercised until the end of the Post-Trading Full Period (20:00 CET) on any exchange day during the lifetime of the option and on the last trading day until 11:45 CET.

Exercise prices

The expiration months have exercise prices with intervals of 0.125 points.

Number of exercise prices

Upon the admission of the options, at least 25 exercise prices shall be made available for each term 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.

Option premium

The premium is settled using the futures-style method.

Trading hours

08:00–19:00 CET

Eurex Trade Entry Services

The following Eurex Trade Entry Services are available for Options on Three-Month EURIBOR Futures:

- Block Trades
- Vola Trades

Further information about Eurex Trade Entry Services is available in the appendix section or on www.eurexchange.com > **Products** > **Eurex Trade Entry Services**.

Service hours

08:00–19:00 CET

Options on Three-Month EURIBOR Futures are available for trading in the U.S.

One- to Four-Year Mid Curve Options on Three-Month EURIBOR Futures

Contract standards

Contract	Product ID	Underlying	Currency
One- to Four-Year Mid Curve Options on Three-Month EURIBOR Futures	OEM1, OEM2, OEM3, OEM4	Three-Month EURIBOR Futures	EUR

Contract size

One Three-Month EURIBOR Futures contract.

Settlement

The exercise of an One-Year (Two-, Three-, Four-) Mid Curve Option on a Three-Month EURIBOR Futures contract results in the creation of a corresponding position in the Three-Month EURIBOR Futures for the option buyer as well as the seller to whom the exercise is assigned, whereby a Three-Month EURIBOR Futures with a maturity of one (two, three, four) year(s) after expiration of the One-Year (Two-, Three-, Four-) Mid Curve Option on Three-Month EURIBOR Futures will be delivered.

Monthly expirations in all Mid Curve Options will be delivered with a Three-Month EURIBOR Futures contract of the following quarterly maturity of the respective year after the expiration of the options contract.

The position is established after the Post-Trading Full Period of the exercise day, and is based on the agreed exercise price.

Price quotation and minimum price change

The price quotation is in points, with three decimal places. The minimum price change is 0.005 points, equivalent to a value of EUR 12.50.

Contract months

Up to 12 months: The six nearest calendar months as well as the two following quarterly months of the March, June, September and December cycle.

Last trading day

Two exchange days prior to the third Wednesday of the respective expiration month, provided that on that day FBE/ACI has determined the EURIBOR reference interest rate pertaining to three-month euro term deposits; otherwise, the exchange day immediately preceding that day. Close of trading in the expiring option series on the last trading day is at 11:00 CET.

Daily settlement price

The daily settlement price is established by Eurex. The daily settlement prices for One-Year Mid Curve Options on Three-Month EURIBOR Futures are determined through the binomial model according to Cox/Ross/Rubinstein.

Further details are available in the clearing conditions on www.eurexchange.com > **Resources > Rules & Regulations.**

Exercise

American-style; an option can be exercised up to the end of the Post-Trading Full Period (20:00 CET) on any exchange day during the lifetime of the option, and on the last trading day until 11:45 CET.

Eurex Bonds



Exercise prices

The expiration months have exercise prices with intervals of 0.125 points.

Number of exercise prices

Upon the admission of the options, at least 25 exercise prices shall be made available for each term 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.

Option premium

The premium is settled using the futures-style method.

Trading hours

08:00–19:00 CET

Eurex Trade Entry Services

The following Eurex Trade Entry Services are available for One-Year Mid Curve Options on Three-Month EURIBOR Futures:

- Block Trades

Further information about Eurex Trade Entry Services is available in the appendix section or on www.eurexchange.com > Products > Eurex Trade Entry Services.

Service hours

08:00–19:00 CET

Mid Curve Options on Three-Month EURIBOR Futures are available for trading in the U.S.

Eurex Bonds

Trading segment

German government bonds

Debt securities issued by the Federal Republic of Germany (Bund, Bobl and Schatz issues) with a minimum issuing volume of EUR 4 billion or USD 4 billion.

Treasury discount paper (Bubills)

Treasury discount paper (Bubills) issued by the Federal Republic of Germany with a minimum issuing volume of EUR 4 billion.

Basis instruments

The basis represents a combination of securities and futures contracts that has its own price. Tradable on Eurex Bonds are basis instruments related to all debt securities of the Federal Republic of Germany and the Republic of Italy, which are eligible for delivery into Eurex fixed income futures.

European government bonds

EUR-, DKK- or USD-denominated European government bonds and treasury bills with a minimum issuing volume of EUR 1 billion, DKK 1 billion or USD 1 billion.^{1,2}

¹ Home market settlement for Danish bonds

² For these bonds a minimum rating of AA- from Standard & Poor's Ratings Services or Aa3 from Moody's Investor Services, Inc. is required.

State bonds

German federal state bonds with a minimum issuing volume of EUR 0.5 billion.²

Agencies

EUR or USD denominated Bonds of supranational institutions and bonds of state agencies with a minimum issuing volume of EUR 0.5 billion or USD 1 billion.²

European covered bonds

European covered bonds with a minimum issuing volume of EUR 1 billion, USD 1 billion or DKK 1 billion.^{1,2}

Corporate bonds and financials

Selected corporate bonds and financials with a minimum issuing volume of EUR 1 billion or USD 1 billion and an "Investment grade" rating.

European inflation linked bonds

European inflation linked bonds issued by the treasuries of the Federal Republic of Germany, France, Italy and Greece with a minimum issuing volume of EUR 1 billion or USD 1 billion.

Spread products

Spread products represent a combination of two bond trades. They are defined by the yield spread between the two bonds or the spread between the yield of one bond on one side and another benchmark like "LIBOR" or "EURIBOR" on the other side. Tradable on Eurex Bonds are break-even instruments which are the combination of an inflation-linked bond and a nominal bond based on the break-even price. Break-even-instruments are tradable for German and French inflation-linked bonds.

Contract sizes in denominated currency

Contract	Central order book minimum	Pre-arranged trade facility minimum
German government bonds	1 million	1 million
Treasury discount paper (Bubills)	1 million	1 million
Basis instruments	5 million	1 million
European government bonds (except French government bonds)	1 million	1 million
French government bonds	2 million (increments of 0.5 million possible)	0.5 million (increments of 0.5 million possible)
State bonds	1 million	1 million
Agencies	1 million	1 million
European covered bonds	1 million	1 million
Corporate bonds and financials	0.5 million	0.5 million
European inflation linked bonds	1 million	1 million
Break-even instruments	5 million	5 million

Price quotation

Prices for all products except of basis and break-even instruments are expressed as a percentage of their nominal value. Treasury discount papers are quoted on a yield basis, the price of a basis instrument is the price spread of the futures and the respective underlying bond. The price of the break-even instrument is the yield spread between the nominal and the respective real bond. The tick sizes for all products are quoted with three decimal places.

Delivery days

Contract	Central order book	Pre-arranged trade facility
Standard*	t+2	selectable between t+1 and t+89
Treasury discount paper (Bubills)	t+2	selectable between t+1 and t+89
Basis instruments	t+2	selectable between t+2 and t+4

* French government bonds partly apply to deviating standards.

Trading hours

Contract	Central order book	Pre-arranged trade facility
Standard	08:30–17:30 CET	07:25–19:00 CET
Danish government bonds and covered bonds	08:30–17:30 CET	07:25–18:00 CET
Basis instruments	08:30–17:30 CET	08:20–19:00 CET

Eurex Repo

Eurex Repo Euro Repo Market

General Collateral Baskets

German GC Basket

EUR-denominated debt securities of the Federal Republic of Germany and the Treuhandanstalt.

German 10 Year GC Basket

EUR-denominated debt securities of the Federal Republic of Germany and the Treuhandanstalt with a remaining term of up to 10 years.

German Jumbo GC Basket

EUR-denominated Jumbo-Pfandbriefe of German issuers as well as Asset Covered Securities (ACS) issued by mortgage banks and credit institutions subject to public law. The issuance volume of such Jumbo-Pfandbriefe must be no less than EUR 1,000 million.*

German Pfandbrief GC Basket

EUR-denominated Pfandbriefe of German issuers. The issuance volume of such Pfandbriefe must account for a minimum amount of EUR 100 million and less than EUR 1,000 million.*

German Länder GC Basket

EUR-denominated public authorities Germany bonds (e.g. German State Bonds – Länderanleihen). A minimum issuing volume of EUR 100 million is required.

* A minimum rating of AA from Standard & Poor's Ratings Services for "Senior Unsecured Debt", Aa2 from Moody's Investors Services, Inc. for "Long-Term Senior Debt" or AA from Fitch, Inc. for "International Long-Term Credit" is required. In case of differing ratings the lower valuation applies.

KfW GC Basket

EUR-denominated bonds of Kreditanstalt für Wiederaufbau (a public law institution of the Federal Republic of Germany). A minimum issuing volume of EUR 100 million is required.

German Corporate Bond GC Basket

EUR-denominated covered and uncovered debt securities of German issuers (non-financial institutions) as well as EUR-denominated uncovered debt securities of German financial institutions. Excluded are debt securities of German issuers, which are included in the German Government Guaranteed GC Basket.**

Agency GC Basket

EUR-denominated debt securities of the European Investment Bank (EIB) and the Caisse d'Amortissement de la Dette Sociale (CADES) with a minimum issuing volume of EUR 500 million.

EIB GC Basket

EUR-denominated bonds of the European Investment Bank (EIB).

* A minimum rating of AA from Standard & Poor's Ratings Services for "Senior Unsecured Debt", Aa2 from Moody's Investors Services, Inc. for "Long-Term Senior Debt" or AA from Fitch, Inc. for "International Long-Term Credit" is required. In case of differing ratings the lower valuation applies.

** The issuing volume of the debt securities shall amount to at least EUR 100 million. In addition, the debt securities shall be rated as follows: at least A for "Senior Unsecured Debt" by Standard & Poor's Rating Services; at least A3 for "Long-Term Senior Debt" by Moody's Investor Services, Inc. or at least A for "International Long-term Credit" by Fitch, Inc. In case the rating by the named agencies differs, the lower rating is considered.

European Government GC Basket

EUR-denominated debt securities of Austria, Belgium, Finland, France, Ireland, Luxembourg, Netherlands as well as Eurobonds (securities with ISINs beginning with the characters XS).

Austrian Government GC Basket

EUR-denominated debt securities of the Republic of Austria.

Belgian Government GC Basket

EUR-denominated debt securities of the Kingdom of Belgium.

Finnish Government GC Basket

EUR-denominated debt securities of the Republic of Finland.

French Government GC Basket

EUR-denominated debt securities of the French Republic.

Dutch Government GC Basket

EUR-denominated debt securities of the Kingdom of the Netherlands.

Spanish Government GC Basket

EUR-denominated debt securities of the Kingdom of Spain.

European Covered Bond GC Basket

EUR-denominated mortgage bonds or respectively debt securities that are covered similar to mortgage bonds of European issuers. A minimum issuing volume of EUR 100 million is required.*

French Covered Bond GC Basket

EUR-denominated covered bonds or bonds which are covered similar to Pfandbriefe of French issuers, with a minimum issuing volume of EUR 100 million.*

European Corporate Bond GC Basket

EUR-denominated covered and uncovered debt securities of European issuers (non-financial institutions), uncovered debt securities of European financial institutions as well as covered and uncovered Eurobonds (securities whose ISIN begins with the numbers XS) of European issuers. Exceptions are debt securities of German issuers which are included in the German Corporate Bond GC Basket or in the German Government Guaranteed GC Basket as well as debt securities of European issuers which are included in the European Government Guaranteed GC Basket.**

German Government Guaranteed GC Basket

EUR-denominated government guaranteed debt securities with the Federal Republic of Germany acting as guarantor.**

European Government Guaranteed GC Basket

EUR-denominated government guaranteed debt securities with the following countries acting as guarantor: Belgium, Germany (XS-ISIN), Finland, France, Luxembourg, Netherlands and Austria.**

EFSF GC Basket

EUR-denominated special purpose entities of the European Economic and Monetary Union within the framework of the European Financial Stabilization Mechanism (ESM), especially the European Financial Stabilization Facility (EFSF).

Special Repo

The securities available for Special Repo include all those securities which are contained in the basket specifications for General Collateral Repo and are not excluded from being eligible as collateral by the definition in the Basic Principles. Additional securities with a minimal issue size of EUR 10 million and a minimum rating of A-/A3 can be made available for Special Repo on an individual basis.

* A minimum rating of AA from Standard & Poor's Ratings Services for "Senior Unsecured Debt", Aa2 from Moody's Investors Services, Inc. for "Long-Term Senior Debt" or AA from Fitch, Inc. for "International Long-Term Credit" is required. In case of differing ratings the lower valuation applies.

** The issuing volume of the debt securities shall amount to at least EUR 100 million. In addition, the debt securities shall be rated as follows: at least A for "Senior Unsecured Debt" by Standard & Poor's Rating Services; at least A3 for "Long-Term Senior Debt" by Moody's Investor Services, Inc. or at least A for "International Long-Term Credit" by Fitch, Inc. In case the rating by the named agencies differs, the lower rating is considered.

Eurex Repo GC Pooling® Market

GC Pooling® ECB Basket in CHF, EUR and USD

More than 7,500 ECB eligible securities for collateralized funding based on the Eligible Asset Database (EAD) with a minimum rating of A-. The basket collateral can be re-used for further GC Pooling® trades and for pledging in favour of the German Bundesbank and the European Central Bank (only Xemac user) as well as Eurex Clearing AG to cover the margin requirements.

GC Pooling® ECB EXTENDED Basket in CHF, EUR and USD

More than 21,000 eligible securities for collateralized funding based on the Eligible Asset Database (EAD) with currently a minimum rating of BBB-. The basket collateral can be re-used for further GC Pooling® trades and for pledging in favour of Eurex Clearing AG to cover the margin requirements.

GC Pooling® INT MXQ Basket in CHF, EUR and USD

More than 600 eligible securities from 16 public and seven supranational issuers with a minimum rating of AA-. The basket collateral can be re-used for further GC Pooling® trades and for pledging in favour of Eurex Clearing AG to cover the margin requirements.

GC Pooling® Equity

Top 50 stocks out of the HDAX® eligible for collateralized funding. The basket collateral can be re-used for pledging in favour of Eurex Clearing AG to cover the margin requirements.

Contract value

Minimum of EUR or USD 1 million or a multiple thereof for the Euro Repo Market and the GC Pooling® Market and minimum of EUR 500,000 or a multiple thereof for the Special Repo of the Euro Repo Market.

Settlement

Delivery versus payment.

Price quotation

In percent, with a maximum of three decimal places.

Contract types – Euro Repo Market

General Collateral Baskets and Special Repo

ON, TN, SN, CN, C1W, 1WE, 2WE, 3WE, 1M, 2M, 3M, 6M, 9M, 12M, Non Standard and Open-terms on fix and variable repo rates (variable repo rates only available for the General Collateral Basket).

Contract types – GC Pooling® Market

ON, TN, SN, Spot 1WE, 2WE, 1M, 3M, 6M, 9M, 12M, FlexTerm for fix und variable repo rates.

No OverNight trading in the CHF and USD segment.

Daily settlement price

Close of previous day.

Cut-off times for OverNight Repo – Euro Repo Market

General Collateral Baskets and Special Repo

External 10:30 CET (settlement between Clearstream Banking and Euroclear Bank)

Internal 15:30 CET (settlement either within Clearstream Banking or Euroclear Bank)

Cut-off times for OverNight Repo – GC Pooling® Market

17:00 CET

Trading hours

07:30–18:00 CET

SecLend Market

Products

Loan

- Shares of the major equity indexes worldwide such as S&P 500, DAX®, CAC 40®, FTSE® 100, SMI® or Nikkei
- Government bonds and notes of major industrialized nations
- Broad range of corporate straight and convertible bonds
- Supranationals (XS) and listed Eurobonds

Equity collateral

- Equity index baskets such as S&P 500, DAX®, CAC 40®, FTSE® 100, SMI® or Nikkei
- G7 equity baskets, European nations of G7, and more

Fixed income collateral

- Individual government bond baskets by country (for example German government bond basket). All countries listed form individual government bond baskets (AT, BE, CA, CH, DE, DK, ES, FI, FR, GR, IE, IT, JP, NL, NO, PT, SE, UK, US)
- G7 government bond basket consisting of the U.S., Canada, Germany, United Kingdom, France, Italy and Japan.

Cash collateral

In addition to securities collateral, cash in the following currencies may be used for collateralization of the loans: USD, EUR, GBP, CHF, JPY. Settlement via cash correspondent.

Contract sizes

Minimum contract size for

Equities: 1 piece

Bonds: 1,000 nominal

Settlement

SIX SIS carries out settlement “delivery versus delivery (payment)” or bilateral settlement (settlement via already existing settlement processes).

Contract types

Standardized contracts

Standardized contracts are contracts where the term is defined with a fixed duration ranging from 1 week to 1 year (“Fixed Term Contract”) or where the opening date is defined and the closing date is left open (“Standardized Open End Contract”). All other contract attributes are variable.

Non-standardized contracts

Non-standardized contracts are contracts where the opening date and the closing date are negotiable or where the opening date is negotiable and the closing date can be left open. All other contract attributes are variable.

Cut-off dates for cash collateral

CHF 15:55 CET

EUR 15:30 CET

GBP 15:00 CET

USD 17:55 CET

JPY + 1 business day < 08:30 CET

+ 2 business days > 08:30 CET

Trading hours

07:00–18:00 CET

SecLend Market Segment: Collateral Secured Instruments (COSI)

Collateralisation of structured products amongst others denominated COSI in gold (XAU) via Eurex Repo’s SecLend Market which are primary listed at SIX Structured Products and secondary listed at Börse Frankfurt Zertifikate AG.

General Collateral Basket Segment

The Collateral Secured Instruments GC Basket (COSI GC) is the umbrella basket for the following sub baskets:

Swiss Leader Index® (SLI) GC Basket

SLI components. The securities and the ensuing corporate events must be CHF-denominated.

SNB GC Basket

Collective basket comprising all three individual baskets (CHF GC Basket, International GC Basket and Government GC Basket). In various currencies denominated securities with a rating between A and AAA that are accepted for repos by the Swiss National Bank (SNB).*

* These securities must be listed on a recognized stock exchange or traded on an organized market (cf. Art. 12g Swiss Banking Ordinance) and they must be delivered through SIX SIS.

EEA FI GC (EZB) Basket

The basket tracks a wide range of ECB eligible EUR-denominated securities with a minimum issuing volume of EUR 200 million and a minimum rating of A- from Standard & Poor's Rating Services, A3 from Moody's Investor Services, Inc. or A- from Fitch, Inc.

Baskets of main European equity indexes

Baskets of main European equity indexes such as DAX®, IBEX, CAC 40®, MIB, AEX®, OMX, FTSE.

Cash collateral

In addition to securities collateral, cash in the following currencies may be used for collateralization of the loans; USD, EUR, GBP, CHF and JPY.

Contract values

The tradable contracts are standardized in respect of the available templates, the terms, rules and associated parameters.

Settlement

SIX SIS carries out settlement "delivery versus delivery".

Price quotation

An independent "fair value" provider or "Bond-floor" according to the FTA (Swiss Federal Tax Administration) shows responsibility for validation of structured products. SIX SIS is responsible for validation of the collaterals.

Contract types

Open

Trading hours (cut-off dates)

07:00–18:00 CET

SecLend Market / CCP

Products

Loan

- Shares of the following indexes: H-DAX®, SMI® and SMIM®, CAC 40®, BEL 20, AEX25
- Government bonds and notes of major industrialized nations
- Broad range of corporate straight and convertible bonds
- Supranationals (XS) and listed Eurobonds
- Wide range of Exchange Traded Funds

Equity collateral

- Selected indexes from Europe, Asia Pacific and North America
- Selected ETF ISINs

Fixed income collateral

- Central Government Bond Issues
- Supranational Issuers
- ECB-eligible Non-Central government Bonds & Corporate Bonds as announced by ECB

Cash collateral

In addition to securities collateral, cash in the following currencies may be used for collateralization of the loans: USD and EUR. Settlement via cash correspondent.

Contract sizes

Minimum contract size for
Equities: 1 piece
Bonds: 1,000 nominal

Appendix

Clearing

The integrated Eurex Clearing CCP service covers European markets for loans in equities, ETFs as well as fixed income securities. The Eurex Clearing CCP service reduces counterparty risk exposure and eliminates the need for multiple credit limit evaluations. Tri-Party service only through Euroclear or Clearstream Luxembourg.

Settlement

Equities: via home market settlement:
Clearstream Banking Frankfurt (CBF), SIX SIS AG

Fixed Income: Clearstream Banking Luxembourg,
Euroclear Bank

Contract types

Standardized contracts

Standardized contracts are contracts where the term is defined with a fixed duration ranging from 1 week to 1 year ("Fixed Term Contract") or where the opening date is defined and the closing date is left open ("Standardized Open End Contract"). All other contract attributes are variable.

Non-standardized contracts

Non-standardized contracts are contracts where the opening date and the closing date are negotiable or where the opening date is negotiable and the closing date can be left open. All other contract attributes are variable.

Cut-off dates for cash collateral

EUR 15:00 CET

USD 15:00 CET

Trading hours

07:00–18:00 CET

Block Trades

The Eurex Block Trade Service is available for the following Eurex products and the illustrated minimum number of traded contracts.

Option strategies or option volatility strategies on the basis of Eurex options listed in the table are also admitted to the Block Trade Service. The minimum Block Trade size of option strategies or option volatility strategies is equivalent to the minimum Block Trade size of the respective underlying option contracts of the strategy.

Contract	Product ID	Minimum number of traded contracts
Equity Derivatives		
Single Stock Futures		1
Equity Options/LEPOS (part of an AMM package)		250
Equity Options/LEPOS (not part of an AMM package)		1
British Equity Options/LEPOS		100
Equity Index Derivatives – Futures		
EURO STOXX 50® Index Futures	FESX	1,000
EURO STOXX 50® ex Financials Index Futures	FEXF	250
EURO STOXX® Select Dividend 30 Index Futures	FEDV	100
EURO STOXX® Index Futures	FXXE	100

Contract	Product ID	Minimum number of traded contracts
Equity Index Derivatives – Futures		
EURO STOXX® Large Index Futures	FLCE	100
EURO STOXX® Mid Index Futures	FMCE	100
EURO STOXX® Small Index Futures	FSCE	100
STOXX® Europe 50 Index Futures	FSTX	250
STOXX® Europe 600 Index Futures	FXXP	100
STOXX® Europe Large 200 Index Futures	FLCP	100
STOXX® Europe Mid 200 Index Futures	FMCP	100
STOXX® Europe Small 200 Index Futures	FSCP	100
EURO STOXX® Sector Index Futures		250
STOXX® Europe 600 Sector Index Futures		250
DJ Sector Titans Index SM Futures		1
DJ Global Titans 50 Index SM Futures (EUR)	FGTI	1
DJ Global Titans 50 Index SM Futures (USD)	FT50	1
DAX® Futures	FDAX®	250
DivDAX® Futures	FDIV	250
MDAX® Futures	F2MX	100
TecDAX® Futures	FTDX	250
SMI® Futures	FSMI	500
SMIM® Futures	FSMM	250
SLI® Futures	FSLI	250
OMXH25 Futures	FFOX	100
ATX® Futures	FATX	100
ATX® five Futures	FATF	100
CECE® EUR Index Futures	FCEE	1
RDX® EUR Futures	FRDE	1
RDX® USD Futures	FRDX	1
MSCI Europe Index Futures	FMEU	250
MSCI Europe Price Index Futures	FMEP	1
MSCI Europe Growth Index Futures	FMEG	1
MSCI Europe Value Index Futures	FMEV	1

Contract	Product ID	Minimum number of traded contracts
Equity Index Derivatives – Futures		
MSCI World Index Futures (USD)	FMWO	100
MSCI World Index Futures (EUR)	FMWN	1
MSCI World Price Index Futures	FMWP	1
MSCI World Midcap Index Futures	FMWM	1
MSCI Kokusai Index Futures	FMKN	1
MSCI Kokusai GTR Index Futures	FMKG	1
MSCI AC Asia Pacific ex Japan Index Futures	FMAS	50
MSCI Pacific ex Japan Index Futures	FMAC	1
MSCI Frontier Markets Index Futures	FMFM	1
MSCI Emerging Markets Index Futures (USD)	FMEM	50
MSCI Emerging Markets Index Futures (EUR)	FMEN	1
MSCI Emerging Markets Price Index Futures	FMEF	1
MSCI Emerging Markets Asia Index Futures	FMEA	50
MSCI Emerging Markets EMEA Index Futures	FMEE	50
MSCI Emerging Markets Latin America Index Futures	FMEL	20
MSCI ACWI Index Futures	FMAC	1
MSCI Country Index Futures		1
MSCI Japan Index Futures	FMJP	50
SENSEX Futures	FSEN	1
TA-25 Index Futures	FT25	1
Eurex KOSPI Produkt	OKS2	25
Daily Futures auf TAIEX Futures	FTX	25

Contract	Product ID	Minimum number of traded contracts
Equity Index Derivatives – Options		
EURO STOXX 50® Index Options	OESX	1,000
EURO STOXX 50® ex Financials Index Options	OEXF	250
EURO STOXX® Select Dividend 30 Index Options	OEDV	100
EURO STOXX® Index Options	OXXE	100
EURO STOXX® Large Index Options	OLCE	100
EURO STOXX® Mid Index Options	OMCE	100
EURO STOXX® Small Index Options	OSCE	100
STOXX® Europe 50 Index Options	OSTX	250
STOXX® Europe 600 Index Options	OXXP	100
STOXX® Europe Large 200 Index Options	OLCP	100
STOXX® Europe Mid 200 Index Options	OMCP	100
STOXX® Europe Small 200 Index Options	OSCP	100
EURO STOXX® Sector Index Options		100
STOXX® Europe 600 Sector Index Options		100
DJ Global Titans 50 Index SM Options	OGTI	1
DAX® Options	ODAX	500
DivDAX® Options	ODIV	250
MDAX® Options	O2MX	100
TecDAX® Options	OTDX	250
SMI® Options	OSMI	500
SMIM® Options	OSMM	250
SLI® Options	OSLI	250
OMXH25 Options	OFOX	100
ATX® Options	OATX	100
ATX® five Options	OATF	100
CECE® EUR Index Options	OCEE	1
RDX® EUR Index Options	ORDE	100
RDX® USD Index Options	ORDX	100
MSCI Europe Index Options	OMEU	250

Contract	Product ID	Minimum number of traded contracts
Equity Index Derivatives – Options		
MSCI Europe Price Index Options	OMEP	1
MSCI Europe Growth Index Options	OMEG	1
MSCI Europe Value Index Options	OMEV	1
MSCI World Index Options (USD)	OMWO	100
MSCI World Index Options (EUR)	OMWN	1
MSCI World Price Index Options	OMWP	1
MSCI AC Asia Pacific ex Japan Index Options	OMAS	50
MSCI Emerging Markets Index Options (USD)	OMEM	50
MSCI Emerging Markets Index Options (EUR)	OMEN	1
MSCI Emerging Markets Price Index Options	OMEF	1
MSCI Emerging Markets Asia Index Options	OMEA	50
MSCI Emerging Markets EMEA Index Options	OMEE	50
MSCI Emerging Markets Latin America Index Options	OMEL	20
MSCI Russia Index Options	OMRU	1
SENSEX Options	OSEN	1
EURO STOXX 50® Weekly Options		1,000
EURO STOXX® Banks Weekly Options		100
DAX® Weekly Options		500
Daily Futures on TAIX Options (incl. Weekly Options)		100

Contract	Product ID	Minimum number of traded contracts
FX Derivatives		
FX Futures (Standard)		500
EUR/USD Futures	FCEU	1,000
FX Options (Standard)		500
EUR/USD Options	OCEU	1,000
Dividend Derivatives		
Single Stock Dividend Futures		1
Equity Index Dividend Derivatives		1
Volatility Derivatives		
VSTOXX® Futures	FVS	1,000
VSTOXX® Options	OVS	500
EURO STOXX 50® Variance Futures	EVAR	1
Exchange Traded Products Derivatives – Futures		
Futures on ETFs		1,000
Futures on ETCs		1
Xetra-Gold® Futures	FXGL	100
Exchange Traded Products Derivatives – Options		
Options on db x-trackers ETFs		100
Options on iShares ETFs		1,000
Options on Lyxor ETFs		100
Options on Source ETFs		100
Options on ETCs		1
Xetra-Gold® Options	OXGL	100
Interest Rate Derivatives		
Fixed Income Derivatives – Futures		
Euro-Schatz Futures	FGBS	4,000
Euro-Bobl Futures	FGBM	3,000
Euro-Bund Futures	FGBL	2,000
Euro-Buxl® Futures	FGBX	100
Short- and Mid-Term Euro-BTP Futures	FBTS, FBTM	100
Long-Term Euro-BTP Futures	FBTP	250

Contract	Product ID	Minimum number of traded contracts
Interest Rate Derivatives		
Fixed Income Derivatives – Futures		
Euro-OAT Futures	FOAT	250
Mid-Term Euro-OAT Futures	FOAM	250
CONF Futures	CONF	500
Fixed Income Derivatives – Options		
Optionen auf Euro-Schatz Futures	OGBS	300
Optionen auf Euro-Bobl Futures	OGBM	200
Optionen auf Euro-Bund Futures	OGBL	100
Optionen auf Euro-OAT Futures	OOAT	50
Futures on Interest Rate Swaps		
2-year Euro-Swap Futures	FSWS	1,000
5-year Euro-Swap Futures	FSWM	500
10-year Euro-Swap Futures	FSWL	250
30-year Euro-Swap Futures	FSWX	100
Money Market Derivatives – Futures		
One-Month EONIA Futures	FEO1	100
Three-Month EURIBOR Futures	FEU3	100
EUR Secured Funding Futures	FLIC	300
Money Market Derivatives – Options		
Options on Three-Month EURIBOR Futures	OEU3	50
One- to Four-Year Mid Curve Options on Three-Month EURIBOR Futures	OEM1 OEM2 OEM3 OEM4	50
Commodity Derivatives		
Commodity Index Futures		50
Commodity Index Options		1
Gold Derivatives		1
Silver Derivatives		1
Property Derivatives		
Property Futures		1

Flexible Contracts

Eurex products across various asset classes are offered via the Flexible Contracts Services. The minimum trading size for Flexible Contracts is identical to the minimum Block Trade size of the respective product.

Flexible Futures

The Flexible Futures Service is available for:

- Single Stock Futures
- Equity index futures
- ETF Futures
- ETC Futures
- Gold and silver futures
- Commodity index futures

Market participants can design Flexible Futures trades by selecting:

- **Flexible maturity**
Participants of a Flexible Futures trade can create their own maturity date for the transaction. Individual maturity dates can be as early as the next exchange day or as far out as the maturity date for the most distant respective standard futures contract.
- **Settlement type**
In trades with Single Stock Futures members have the ability to negotiate the terms of settlement at time of conclusion (cash settlement or physical delivery).

Flexible Options

The Flexible Options Service is available for:

- Options on fixed income futures
- Equity options/low exercise price options (LEPOs)
- Equity index options
- ETF Options
- ETC Options
- Gold and silver options

Market participants can design Flexible Options by selecting:

- **Exercise price**

The selected exercise price can be defined above the highest exercise price of the corresponding regular option series or may be the lowest exercise price of an option (e.g. LEPOs) which can be represented in the Eurex® system or an intermediate price. Maximum exercise prices are limited to 2.5-times the highest available standard expiries in the respective product.

- **Expiration date**

The expiration date can be any exchange day (with some special Eurex defined exceptions) starting from the next exchange day until the longest currently active standard expiration date of the respective product.

- **Exercise style**

American-style (exercise on any exchange day during the lifetime of the option) or European-style (exercise only on the last trading day of the option) can be specified.

- **Settlement type**

In trades with equity and ETF options members have the ability to negotiate the terms of settlement at time of conclusion (cash settlement or physical delivery).

Exchange for Physicals

(Interest Rate Derivatives) EFP Trades

The Exchange for Physicals (EFP) Service is available for the following combinations of Eurex interest rate derivatives and admitted underlying instruments:

Futures leg Admitted underlyings (reporting transaction)	Cash leg Eurex Futures (transaction creating a position)
Debt securities	Eurex fixed income futures and Euro-Swap Futures
Eurex or non-Eurex money market futures	
Eurex or non-Eurex fixed income and Euro-Swap Futures	
Eurex Repo GC Pooling® transactions	Eurex money market futures
Non-Eurex money market futures	

All debt securities, which show a price correlation to futures contracts exchanged resulting in the futures contract representing an appropriate hedge instrument for cash transactions, may be part of an EFP Trade.

Non-Eurex fixed income futures or Euro-Swap Futures within this meaning are all fixed income futures or Euro-Swap Futures respectively traded outside the Eurex exchanges, whose design does

not correspond to the essential specifications of the fixed income futures or Euro-Swap Futures traded on the Eurex Exchange.

A Eurex GC Pooling® Repo Transaction specifies a purchase/sale of the GC Pooling® ECB or of the GC Pooling® ECB EXTended basket and its simultaneous re-sale/re-purchase as a future. The nominal value of the Repo transaction must be equivalent to the value of Eurex money market futures multiplied by the number of contracts.

The underlying cash transaction of the EFP Trade must be denominated in a currency of the OECD member states.

Both contract parties are obligated to provide proof of the completed cash transaction if requested by a supervisory authority.

Exchange for Physicals

(Equity Index Futures) EFPI Trades

The Exchange for Physicals (EFPI) Service is available for the following combinations of Eurex equity index futures and admitted underlying instruments:

Futures leg Eurex Futures (transaction creating a position)	Cash leg Admitted underlyings (reporting transaction)
Eurex Equity Index Futures	Equity basket
Eurex Equity Index Futures	Exchange-traded index fund share

Generally, for EFPI trades the following constellations are possible:

- Two participants conclude both the off-exchange cash transaction as well as the futures transaction with one another or
- Two participants conclude the futures transaction with one another.

One participant is an official Market Maker (“Authorized Participant”) for exchange-traded index fund shares who concludes the respective cash transaction with the ETF issuer. The second participant concludes the respective cash transaction with one third party or more third parties (auction). The cash transactions concluded by the contractual parties of a futures transaction do not have to relate to an identical transaction object. A combination of two futures trades of the same product is admitted.

Cash transactions with respect to EFPI trades are equity baskets or exchange-traded index fund shares with the following characteristics:

- The nominal value of the equity basket/exchange-traded index fund share has to amount to one third of the transaction value of the minimum transaction volume for a Block Trade transaction in the respective equity index futures (index level \times contract value \times minimum Block Trade transaction volume / 3) and must not deviate from the nominal value of the futures position by more than 20 percent.
- The equity basket/exchange-traded index fund share must consist of at least ten different index components or a number of equities that represent at least half of the equity index underlying the futures contract.
- The nominal value of that part of the equity basket/exchange-traded index fund share, whose components are part of the equity index underlying the futures contract, must be at least 20 percent of the nominal value of the entire cash transaction.
- All components of the equity basket/exchange-traded index fund share must be part of the STOXX® Europe TMI Index, the Dow Jones Global Titans 50 IndexSM (EUR/USD), the Dow Jones Sector Titans IndexesSM, the MSCI World Index, the MSCI Emerging Markets Index, the MSCI Frontier Markets Index, the ATX®, the CECE® EUR Index, the RDX® USD Index, the TA-25 Index or the SENSEX.

The number of traded futures contracts must have a specific correlation to the nominal value of the equity basket/exchange-traded index fund so that the futures are a suitable instrument for hedging the cash market transaction.

Both parties are obligated to provide evidence of cash transactions if requested to do so by a supervisory authority.

Exchange for Physicals

(FX Futures)

The Exchange for Physicals (EFP) Service is available for the following combinations of Eurex FX Futures and admitted underlying instruments:

Futures leg Eurex futures (transaction creating a position)	Cash leg Admitted underlying instruments (reporting transaction)
EUR/USD Futures	Non-Eurex FX Futures, spot, non-deliverable forwards (NDF), FX swaps, cross currency (basis) swaps and currency swaptions
EUR/CHF Futures	
EUR/GBP Futures	
GBP/USD Futures	
EUR/CHF Futures	
USD/CHF Futures	

Transactions which are similar to FX spot and show a price correlation to the exchanged futures contract, such that the futures contract constitutes a suitable hedging instrument for the opposite FX transaction, may be part of an EFP Trade.

The number of contracts of the traded FX futures contracts must be at least equal to 1. The currency pair of the opposite FX transaction and of the FX futures contracts must consist of the same two currencies.

The nominal value of the opposite FX transaction shall (after conversion into the same currency – if applicable) be equivalent to the nominal value of the FX futures contract and shall not deviate from it by more than 20 percent.

FX swaps, cross currency (basis) swaps and currency swaptions may serve as opposite transactions in EFP Trades. Furthermore, these transactions must have the following characteristics:

- Agreement under the terms of an ISDA Master Agreement or any equivalent master agreement
- All payments of the swap shall correspond to the currency pair that the FX futures contract refers to.

Exchange for Physicals (Agriculture Futures)

Cash transactions in EFPI trades with Eurex agriculture futures must fulfill the following characteristics:

- The cash transaction must base on a written agreement containing the agreements on the product to be delivered, the delivery date and delivery place as well as the amount to be delivered.
- The object of purchase of the cash transaction shall correspond to the product the agricultural index refers to, such index forming the underlying of the respective agriculture futures contract.
- Volume of the cash transaction must refer to at least 2,500 decitonnes potatoes, to 80 tons slaughtering weight and to 1,000 piglets or to 5 tons butter respectively skimmed milk powder.

Exchange for Physicals

(Volatility Index Futures)

The Exchange for Physicals (EFPI) Service is available for the following combinations of Eurex volatility index futures and admitted underlying instruments:

Futures leg Eurex Futures (transaction creating a position)	Cash leg Admitted underlyings (reporting transaction)
Eurex Volatility Index Futures	Exchange-traded index fund share
Eurex Volatility Index Futures	Non Eurex Volatility Index Futures

Cash transactions in EFPI trades with Eurex volatility index futures must fulfill the following characteristics:

- All exchange-traded index fund shares and Non-Eurex volatility index futures, which show a price correlation to exchanged volatility index futures so that the respective futures contract describes an appropriate hedge instrument for cash transactions, may be part of an EFPI trade.
- The number of traded futures contracts must have a specific correlation to the nominal value of the exchange-traded index fund shares. The market value of the exchange-traded index fund shares must not deviate from the nominal value of the futures position by more than 20 percent.

Trade at Index Close

Trade at Index Close supports the entry of off-book trades in equity index futures based on the combination of the next available index closing price plus basis.

A futures transaction in equity index futures that are priced by reference to a prospective closing level of the underlying index plus basis (guaranteed price), can enter this transaction via the Exchange for Physicals (EFPI) Service. The trade has to be entered as soon as the daily underlying index close price is available (in regular cases until 18:15 CET). The final futures price is determined by adding the basis to the index close.

Trades at Index Close are available for all equity index futures admitted to the EFPI Service and must fulfill the following characteristics:

- Trade entry must indicate that the trade is a "Trade at Index Close" and the basis agreed upon between two counterparties.
- Trade must be entered whenever the next official closing price of the underlying index is available.
- Minimum sizes must be at least ten percent of the Block Trade size in place for the respective futures contract.

- On request, participants are required to provide evidence for the respective transactions. The evidence must include the guaranteed price and the relation to the relevant official closing price of the underlying index.

Exchange for Swaps

(Equity Index Futures) EFS Trades

The Exchange for Swaps (EFS) Service is available for the following combinations of Eurex equity index futures and OTC equity index swaps:

Futures leg (transaction creating a position)

Contract	Product ID
EURO STOXX 50® Index Futures	FESX
EURO STOXX 50® ex Financials Index Futures	FEXF
EURO STOXX® Select Dividend 30 Index Futures	FEDV
STOXX® Europe 50 Index Futures	FSTX
EURO STOXX® Index Futures	FXXE
EURO STOXX® Large/Mid/Small Index Futures	FLCE, FMCE, FSCE
STOXX® Europe 600 Index Futures	FXXP
STOXX® Europe Large/Mid/Small 200 Index Futures	FLCP, FMCP, FSCP
EURO STOXX® Sector Index Futures	
STOXX® Europe 600 Sector Index Futures	
DJ Sector Titans Index SM Futures	
DJ Global Titans 50 Index SM Futures (EUR/USD)	FGTI, FT50
DAX® Futures	FDAX®
DivDAX® Futures	FDIV
MDAX® Futures	F2MX
TecDAX® Futures	FTDX

Contract	Product ID
SMI® Futures	FSMI
SMIM® Futures	FSMM
SLI® Futures	FSLI
OMXH25 Futures	FFOX
ATX® Futures	FATX
CECE® EUR Index Futures	FCEE
RDX® USD Index Futures	FRDX
MSCI Index Futures	
SENSEX Futures	FSEN
TA-25 Index Futures	FT25

- Written under the terms of an ISDA Master Agreement.
- All swap payments must be denominated in a currency of the OECD Member States.

Cash leg (reporting transaction)

Cash transactions in EFS trades for equity indexes are equity index swaps with the following characteristics:

- The share basket reflected via the swap shall be composed of at least ten different index components or a number of shares which represent at least half of the equity index underlying the futures contract.
- The market value of the part of the share basket reflected via the swap whose values are part of the equity index underlying the futures contract shall be at minimum 20 percent of the market value of the entire cash transaction.
- All single shares in the share basket reflected via the swap shall be part of the STOXX® Europe TMI Index, the Dow Jones Global Titans 50 IndexSM, the Dow Jones Sector Titans IndexesSM, the MSCI World Index, the MSCI Emerging Markets Index, the MSCI Frontier Markets Index, the ATX®, the CECE® EUR Index, the RDX® USD Index, the TA-25 Index or the SENSEX.

Exchange for Swaps

(Interest Rate Derivatives) EFS Trades

The Exchange for Swaps (EFS) Service is available for the following combinations of Eurex interest rate derivatives and OTC orders in interest rate swaps as well as interest rate swaptions:

Futures leg (transaction creating a position)

Contract	Product ID
Euro-Schatz Futures	FGBS
Euro-Bobl Futures	FGBM
Euro-Bund Futures	FGBL
Euro-Buxl® Futures	FGBX
Euro-BTP Futures	FBTS, FBTM, FBTP
Euro-OAT Futures	FOAM, FOAT
CONF Futures	CONF
One-Month EONIA Futures	FEO1
Three-Month EURIBOR Futures	FEU3
EUR Secured Funding Futures	FLIC
Euro Swap Futures	FSWS, FSWM, FSWL, FSWX

Cash leg (reporting transaction)

Cash transactions in EFS trades must have different characteristics depending on the futures contract. You can find them in the Conditions for Utilization of the Trade Entry Facilities under www.eurexchange.com > Products > Eurex Trade Entry Services.

Vola Trades

The Vola Trade Service is available for the following combinations of Eurex options and futures:

Contract Options on	Product ID
Equity Index Derivatives	
EURO STOXX 50® Index	OESX
EURO STOXX® Select Dividend 30 Index	OEDV
EURO STOXX® Index	OXXE
EURO STOXX® Large Index	OLCE
EURO STOXX® Mid Index	OMCE
EURO STOXX® Small Index	OSCE
STOXX® Europe 50 Index	OSTX
STOXX® Europe 600 Index	OXXP
STOXX® Europe Large 200 Index	OLCP
STOXX® Europe Mid 200 Index	OMCP
STOXX® Europe Small 200 Index	OSCP
EURO STOXX® Sector Indexes	*
STOXX® Europe 600 Sector Indexes	*
DJ Global Titans 50 Index SM (EUR)	OGTI
DAX®	ODAX®
MDAX®	O2MX
TecDAX®	OTDX
DivDAX®	ODIV
SMI®	OSMI
SMIM®	OSMM
SLI®	OSLI

* The respective product ID of the required product can be found on pages 42, 43 and 44.

Contract Options on	Product ID
Equity Index Derivatives	
ATX®	OATX
ATX® five	OATF
CECE® EUR Index	OCEE
RDX® EUR	ORDE
RDX® USD	ORDX
OMXH25	OFOX
MSCI Europe Index	OMEU
MSCI Europe Price Index	OMEP
MSCI World Index	OMWO, OMWN
MSCI World Price Index	OMWP
MSCI AC Asia Pacific ex Japan Index	OMAS
MSCI Emerging Markets Index	OMEM, OMEN
MSCI Emerging Markets Price Index	OMEF
MSCI Emerging Markets Asia Index	OMEA
MSCI Emerging Markets EMEA Index	OMEE
MSCI Emerging Markets Latin America Index	OMEL
MSCI Russia Index	OMRU
SENSEX	OSEN
EURO STOXX 50® Index – Weekly	*
EURO STOXX® Banks Sector – Weekly	*
DAX® – Weekly	*
FX Derivatives	
EUR/USD	OCEU
EUR/CHF	OCEF
EUR/GBP	OCEP
GBP/USD	OCPU
GBP/CHF	OCPF
USD/CHF	OCUF
Dividend Derivatives	
EURO STOXX 50® Index Dividend Futures	OEXD

* The respective product ID of the required product can be found on pages 57 and 58.

Contract Options on	Product ID
Interest Rate Derivatives	
Euro-Schatz Futures	OGBS
Euro-Bobl Futures	OGBM
Euro-Bund Futures	OGBL
Euro-OAT Futures	OOAT
Three-Month EURIBOR Futures	OEU3
Volatility Derivatives	
VSTOXX®	OVS
Commodity Derivatives	
Bloomberg Commodity Index SM	OCCO

Contract Futures on	Product ID
Equity Index Derivatives	
EURO STOXX 50® Index	FESX
EURO STOXX® Select Dividend 30 Index	FEDV
EURO STOXX® Index	FXXE
EURO STOXX® Large Index	FLCE
EURO STOXX® Mid Index	FMCE
EURO STOXX® Small Index	FSCE
STOXX® Europe 50 Index	FSTX
STOXX® Europe 600 Index	FXXP
STOXX® Europe Large 200 Index	FLCP
STOXX® Europe Mid 200 Index	FMCP
STOXX® Europe Small 200 Index	FSCP
EURO STOXX® Sector Indexes	*
STOXX® Europe 600 Sector Indexes	*
DJ Global Titans 50 Index SM (EUR)	FGTI
DAX®	FDAX®
MDAX®	F2MX
TecDAX®	FTDX
DivDAX®	FDIV

* The respective product ID of the required product can be found on pages 27 and 28.

Contract Futures on	Product ID
Equity Index Derivatives	
SMI®	FSMI
SMIM®	FSMM
SLI®	FSLI
ATX®	FATX
ATX® five	FATF
CECE® EUR Index	FCEE
RDX® EUR	FRDE
RDX® USD	FRDX
OMXH25	FFOX
MSCI Europe Index	FMEU
MSCI Europe Price Index	FMEP
MSCI World Index	FMWO, FMWN
MSCI World Price Index	FMWP
MSCI AC Asia Pacific ex Japan Index	FMAS
MSCI Emerging Markets Index	FMEM, FMEN
MSCI Emerging Markets Price Index	FMEF
MSCI Emerging Markets Asia Index	FMEA
MSCI Emerging Markets EMEA Index	FMEE
MSCI Emerging Markets Latin America Index	FMEL
MSCI Russia Index	FMRU
SENSEX	FSEN
EURO STOXX® Index	FESX
EURO STOXX® Banks Sector	FESB
FX Derivatives	
EUR/USD	FCEU
EUR/CHF	FCEF
EUR/GBP	FCEP
GBP/USD	FCPU
GBP/CHF	FCPF
USD/CHF	FCUF

Contract Futures on	Product ID
Dividend Derivatives	
EURO STOXX 50® DVP	FE XD
Interest Rate Derivatives	
Euro-Schatz	FGBS
Euro-Bobl	FGBM
Euro-Bund	FGBL
Euro-OAT	FOAT
Three-Month EURIBOR	FEU3
Volatility Derivatives	
VSTOXX®	FVS
Commodity Derivatives	
Bloomberg Commodity Index SM	FCCO

Multilateral Trade Registration (MTR)

The Multilateral Trade Registration Service allows processing of multilateral Block Trades by authorized Trading Participants of Eurex Exchange (Non-Clearing Members) as well as Members of Eurex Clearing.

Block Trades can also be submitted to the authorized Trading Participants by third party information providers (TCPs). As the TCPs are not authorized participants, these entities will not act as counterparties in the Eurex system.

The MTR Service provides an efficient way for registration of Block Trades with several counterparties (e.g. one buyer vs. three sellers), instead of entering separate bilateral Block Trades. The MTR Service alleviates the administrative effort as the trade details do not necessarily have to be entered by the actual counterparties, but rather by a single participant acting in the Eurex system as an entering “broker”.

The multilateral Block Trades are cleared by Eurex Clearing after all involved counterparties have approved the trade in the Eurex System.

The MTR Service is available for the following products:

- Equity options
- Options on fixed income futures
- Options on Xetra-Gold®
- Options on ETFs
- MSCI Index Futures
- Eurex KOSPI/TAIEX products
- FX derivatives

Trade Entry Service via E-Mail

The Trade Entry Service via e-mail is available for the following products:

- Single Stock Futures and equity options on Russian underlyings
- MSCI Russia Index Futures and Options

The purpose of this service is to facilitate quick and easy entry of off-book trades per e-mail. All Eurex Trade Entry Services for the aforementioned products can be used.

Eurex Strategy WizardSM Strategy Types

The Eurex Strategy WizardSM is a trading platform feature which facilitates trading option and option volatility strategies. It enables all market participants to trade strategies, based on predefined strategy combinations:

Option strategies

Strategy short code	Strategy long name	Minimum price (no. of ticks)	Strategy structure (buy perspective)	Example
STD	Straddle	2	Buy Call, buy Put at same exercise price	OESX STD DEC15 2900
STDT	Straddle Calendar Spread		Sell Call and Put in near month, buy Call and Put in far month, all at same exercise price	OESX STDT NOV15 DEC15 2900
DIASTD	Diagonal Straddle Calendar Spread		Sell Call and Put in near month, buy Call and Put at different exercise price in far month	OESX DIASTD NOV15 2900 DEC15 3000
STD-C	Straddle versus Short Call		Buy Call, buy Put at same exercise price, sell Call at different exercise price	OESX STD DEC15 3000 versus C 3900
STD-P	Straddle versus Short Put		Buy Call, buy Put at same exercise price, sell Put at different exercise price	OESX STD DEC15 2800 versus P 2900
STG	Strangle	2	Buy Put, buy Call at higher exercise price	OESX STG NOV15 2900 – 3000
BUL	Call Spread		Buy Call, sell Call at higher exercise price	OESX BUL DEC15 2900 – 3000

Strategy short code	Strategy long name	Minimum price (no. of ticks)	Strategy structure (buy perspective)	Example
BUL-P	Call Spread versus Short Put		Buy Call, sell Call at higher exercise price, sell Put at any exercise price	OESX BUL NOV15 2900 – 3000 versus P 2800
BER	Put Spread		Buy Put, sell Put at lower exercise price	OESX BER NOV15 2900 – 2800
BER-C	Put Spread versus Short Call		Buy Put, sell Put at lower exercise price, sell Call at any exercise price	OESX BER DEC15 3000 – 2900 versus C 2800
BLT	Call Calendar Spread		Sell Call near month, buy Call at same exercise price in far month	OESX BLT NOV15 DEC15 2900
BRT	Put Calendar Spread		Sell Put near month, buy Put at same exercise price in far month	OESX BRT NOV15 DEC15 2700
CDIA	Call Diagonal Calendar Spread		Sell Call near month, buy Call at different exercise price in far month	OESX CDIA NOV15 2900 DEC15 3000
PDIA	Put Diagonal Calendar Spread		Sell Put near month, buy Put at different exercise price in far month	OESX PDIA NOV15 3000 DEC15 2900
RBUL	2x1 Ratio Call Spread		Sell Call, buy two Calls at higher exercise price	OESX RBUL DEC 2900 – 3000
RBER	2x1 Ratio Put Spread		Sell Put, buy two Puts at lower exercise price	OESX RBER NOV15 3000 – 2900
BU13	3x1 Ratio Call Spread		Sell Call, buy three Calls at higher exercise price	OESX BU15 NOV15 2900 – 3000
BR13	3x1 Ratio Put Spread		Sell Put, buy three Puts at lower exercise price	OESX BR15 NOV15 3000 – 2900
CBUT	Call Butterfly	0	Buy Call, sell two Calls at higher exercise price, buy Call at equally higher exercise price	OESX CBUT DEC15 2800 – 2900 – 3000
PBUT	Put Butterfly	0	Buy Put, sell two Puts at higher exercise price, buy Put at equally higher exercise price	OESX PBUT DEC15 2800 – 2900 – 3000

Strategy short code	Strategy long name	Minimum price (no. of ticks)	Strategy structure (buy perspective)	Example
CBUS	Skinny Call Butterfly		Buy Call, sell Call at higher exercise price, buy Call at higher exercise price	OESX CBUS DEC15 2800 – 2900 – 3000
PBUS	Skinny Put Butterfly		Buy Put, sell Put at higher exercise price, buy Put at higher exercise price	OESX PBUS NOV15 2800 – 2900 – 3000
IBUT	Iron Butterfly	0	Sell Put, buy Put and Call at higher exercise price, sell Call at equally higher exercise price	OESX IBUT NOV15 2800 – 2900 – 3000
CLAD	Call Ladder		Buy Call, sell Call at higher exercise price, sell Call at equally higher exercise price	OESX CLAD NOV15 2800 – 2900 – 3000
PLAD	Put Ladder		Sell Put, sell Put at higher exercise price, buy Put at equally higher exercise price	OESX PLAD NOV15 2800 – 2900 – 3000
CNV	Conversion/Reversal		Buy Call, sell Put at same exercise price	OESX CNV DEC15 3000
COMBO	Combo		Sell Call, buy Put at lower exercise price	OESX COMBO DEC15 2900 – 2800
GUTS	Guts	2	Buy Call, buy Put at higher exercise price	OESX GUTS DEC15 2900 – 3000
BOX	Box	0	Buy Call, sell Put at same exercise price, buy Put and sell Call at higher exercise price	OESX BOX DEC15 3000 – 3100
JR	Jelly Roll		Sell Call, buy Put at same exercise price in near month; buy Call, sell Put at same exercise price in far month (exercise price in far month does not have to equal exercise price in near month)	OESX JR NOV15 2900 DEC15 3000
CCOND	Call Condor	0	Buy Call, Sell Call at higher exercise price, sell Call at equally higher exercise price, buy Call at again equally higher exercise price	OESX CCOND DEC15 2800 – 2900 – 3000 – 3100

Strategy short code	Strategy long name	Minimum price (no. of ticks)	Strategy structure (buy perspective)	Example
PCOND	Put Condor	0	Buy Put, Sell Put at higher exercise price, sell Put at equally higher exercise price, buy Put at again equally higher exercise price	OESX PCOND DEC15 2800 – 2900 – 3000 – 3100

Volatility Strategies*

Strategy short code	Strategy long name	Minimum price (no. of ticks)	Strategy structure (buy perspective)	Example**
CALL-U	Call Volatility Trade	1	Buy Call, sell Underlying	OESX 100 C SEP15 3000 versus 17 FESX SEP15 @ 2851
PUT+U	Put Volatility Trade	1	Buy Put, buy Underlying	OESX 100 P SEP15 2500 versus 47 FESX SEP15 @ 2571
CBUT+U	Call Butterfly versus Long Underlying	0	Buy Call, sell two Calls at higher exercise price, buy Call at higher exercise price, buy Underlying	OESX CBUT SEP15 2800 – 2900 – 3000 versus 17 FESX SEP15 @ 2850
CBUT-U	Call Butterfly versus Short Underlying	0	Buy Call, sell two Calls at higher exercise price, buy Call at higher exercise price, sell Underlying	OESX CBUT SEP15 2800 – 2900 – 3000 versus 17 FESX SEP15 @ 2850
PBUT+U	Put Butterfly versus Long Underlying	0	Buy Put, sell two Puts at higher exercise price, buy Put at higher exercise price, buy Underlying	OESX PBUT SEP15 2300 – 2400 – 2500 versus 17 FESX SEP15 @ 2850

* All volatility strategies are designed to be delta neutral.

** Option Quantity Unit = 100; Option Quantity Unit for ODAX based strategies is 250. In general, Option Quantity reflects contract specifications of the respective equity option; in the case of fixed income options, each volatility strategy unit encompasses 100 options. Futures Quantity Unit can be defined on strategy creation between 1 and 100.

Strategy short code	Strategy long name	Minimum price (no. of ticks)	Strategy structure (buy perspective)	Example**
PBUT-U	Put Butterfly versus Short Underlying	0	Buy Put, sell two Puts at higher exercise price, buy Put at higher exercise price, sell Underlying	OESX PBUT SEP15 2300 – 2400 – 2500 versus 17 FESX SEP15 @ 2850
STD+U	Straddle versus Long Underlying	2	Buy Call, buy Put at same exercise price, buy Underlying	OESX 100 STD SEP15 2900 versus 11 FESX SEP15 @ 2751
STD-U	Straddle versus Short Underlying	2	Buy Call, buy Put at same exercise price, sell Underlying	OESX 100 STD SEP15 2900 versus 12 FESX SEP15 @ 2751
STG+U	Strangle versus Long Underlying	2	Buy Put, buy Call at higher exercise price, buy Underlying	OESX 100 STG SEP15 2900 – 3000 versus 9 FESX SEP15 @ 2751
STG-U	Strangle versus Short Underlying	2	Buy Put, buy Call at higher exercise price, sell Underlying	OESX 100 STG SEP15 2900 – 3000 versus 7 FESX SEP15 @ 2751
BUL-U	Call Spread versus Short Underlying	0	Buy Call, sell Call at higher exercise price, sell Underlying	OESX 100 BUL SEP15 2800 – 2900 versus 24 FESX SEP15 @ 2751
BER+U	Put Spread versus Long Underlying	0	Buy Put, sell Put at lower exercise price, buy Underlying	OESX 100 BER SEP15 3000 – 2900 versus 22 FESX SEP15 @ 2751
BUL-P-U	Call Spread versus Short Put/ Short Underlying		Buy Call, sell Call at higher exercise price, sell Put at any exercise price, sell Underlying	OESX 100 BUL SEP15 2280 – 2900 versus 100 P SEP15 2700 versus 54 FESX MAR15 @ 2751
BER-C+U	Put Spread versus Short Call/ Long Underlying		Buy Put, sell Put at lower exercise price, sell Call at any exercise price, buy Underlying	OESX 100 BER SEP15 3000 – 2900 versus 100 C SEP15 3100 versus 54 FESX SEP15 @ 2751
BLT+U	Call Calendar Spread versus Long Underlying		Sell Call in near month, buy Call at same exercise price in far month, buy Underlying	OESX 100 BLT JUN15 – SEP15 2900 versus 11 FESX SEP15 @ 2751

Strategy short code	Strategy long name	Minimum price (no. of ticks)	Strategy structure (buy perspective)	Example**
BLT-U	Call Calendar Spread versus Short Underlying		Sell Call in near month, buy Call at same exercise price in far month, sell Underlying	OESX 100 BLT JUN15 – SEP15 3900 versus 12 FESX SEP15 @ 2751
CDIA+U	Call Diagonal Calendar Spread versus Long Underlying		Sell Call near month, buy Call at different exercise price in far month, buy Underlying	OESX CDIA JUN15 2900 SEP15 3000 versus 11 FESX SEP15 @ 2751
CDIA-U	Call Diagonal Calendar Spread versus Short Underlying		Sell Call near month, buy Call at different exercise price in far month, sell Underlying	OESX CDIA JUN15 2900 SEP15 3000 versus 11 FESX SEP15 @ 2751
BRT+U	Put Calendar Spread versus Long Underlying		Sell Put in near month, buy Put at same exercise price in far month, buy Underlying	OESX 100 BRT JUN15 – SEP15 2900 versus 25 FESX SEP15 @ 2751
BRT-U	Put Calendar Spread versus Short Underlying		Sell Put in near month, buy Put at same exercise price in far month, sell Underlying	OESX 100 BRT JUN15 – SEP15 2900 versus 25 FESX SEP15 @ 2751
PDIA+U	Put Diagonal Calendar Spread versus Long Underlying		Sell Put near month, buy Put at different exercise price in far month, buy Underlying	OESX PDIA JUN15 3000 SEP15 2900 versus 25 FESX SEP15 @ 2751
PDIA-U	Put Diagonal Calendar Spread versus Short Underlying		Sell Put near month, buy Put at different exercise price in far month, sell Underlying	OESX PDIA JUN15 3000 SEP15 2900 versus 25 FESX SEP15 @ 2751

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Strategy short code	Strategy long name	Minimum price (no. of ticks)	Strategy structure (buy perspective)	Example**
CLAD+U	Call Ladder versus Long Underlying		Buy Call, sell Call at higher exercise price, sell Call at equally higher exercise price, buy Underlying	OESX 100 CLAD SEP15 2800 – 2900 – 3000 versus 19 FESX SEP15 @ 2751
CLAD-U	Call Ladder versus Short Underlying		Buy Call, sell Call at higher exercise price, sell Call at equally higher exercise price, sell Underlying	OESX 100 CLAD SEP15 2800 – 2900 – 3000 versus 11 FESX SEP15 @ 2751
PLAD+U	Put Ladder versus Long Underlying		Sell Put, sell Put at higher exercise price, buy Put at equally higher exercise price, buy Underlying	OESX 100 PLAD SEP15 2800 – 2900 – 3000 versus 50 FESX SEP15 @ 2751
PLAD-U	Put Ladder versus Short Underlying		Sell Put, sell Put at higher exercise price, buy Put at equally higher exercise price, sell Underlying	OESX 100 PLAD SEP15 2800 – 2900 – 3000 versus 35 FESX SEP15 @ 2751
CCOND+U	Call Condor versus Long Underlying	0	Buy Call, Sell Call at higher exercise price, sell Call at equally higher exercise price, buy Call at again equally higher exercise price, buy Underlying	OESX CCOND SEP15 2800 – 2900 – 3000 – 3100 versus 15 FESX SEP15 @ 2751
CCOND-U	Call Condor versus Short Underlying	0	Buy Call, Sell Call at higher exercise price, sell Call at equally higher exercise price, buy Call at again equally higher exercise price, sell Underlying	OESX CCOND SEP15 2800 – 2900 – 3000 – 3100 versus 25 FESX SEP15 @ 2751
PCOND+U	Put Condor versus Long Underlying	0	Buy Put, Sell Put at higher exercise price, sell Put at equally higher exercise price, buy Put at again equally higher exercise price, buy Underlying	OESX PCOND SEP15 2800 – 2900 – 3000 – 3100 versus 35 FESX SEP15 @ 2751
PCOND-U	Put Condor versus Short Underlying	0	Buy Put, Sell Put at higher exercise price, sell Put at equally higher exercise price, buy Put at again equally higher exercise price, sell Underlying	OESX PCOND SEP15 2800 – 2900 – 3000 – 3100 versus 45 FESX SEP15 @ 2751

Strategy short code	Strategy long name	Minimum price (no. of ticks)	Strategy structure (buy perspective)	Example**
COMBO+U	Combo versus Long Underlying		Sell Call, buy Put at lower exercise price, buy Underlying	OESX 100 COMBO SEP15 2900 – 2800 versus 80 FESX SEP15 @ 2871
RBUL+U	2x1 Ratio Call Spread versus Long Underlying		Sell Call, buy two Calls at higher exercise price, buy underlying	OESX 100/200 RBUL SEP15 2900 – 3000 versus 17 FESX SEP15 @ 2853
RBUL-U	2x1 Ratio Call Spread versus Short Underlying		Sell Call, buy two Calls at higher exercise price, sell Underlying	OESX 100/200 RBUL SEP15 2800 – 2900 versus 15 FESX SEP15 @ 2867
RBUR+U	2x1 Ratio Put Spread versus Long Underlying		Sell Put, buy two Puts at lower exercise price, buy Underlying	OESX 100/200 RBUR SEP15 2900 – 2800 versus 5 FESX SEP15 @ 2898
RBUR-U	2x1 Ratio Put Spread versus Short Underlying		Sell Put, buy two Puts at lower exercise price, sell Underlying	OESX 100/200 RBUR SEP15 2900 – 3000 versus 15 FESX SEP15 @ 2953
CNV-U	Conversion versus Short Underlying		Buy Call, sell Put at same exercise price, sell Underlying	OESX 100 CNV SEP15 2900 versus 19 FESX SEP15 @ 3153

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Trading in the U.S.

The following products are available for trading directly via terminals located in the U.S.:

Contract	Product ID
Interest Rate Derivatives	
Fixed Income Derivatives – Futures	
Euro-Schatz Futures	FGBS
Euro-Bobl Futures	FGBM
Euro-Bund Futures	FGBL
Euro-Buxl® Futures	FGBX
Euro-BTP Futures	FBTS, FBTM, FBTP
Euro-OAT Futures	FOAM, FOAT
CONF Futures	CONF
Fixed Income Derivatives – Options	
Options on Euro-Schatz Futures	OGBS
Options on Euro-Bobl Futures	OGBM
Options on Euro-Bund Futures	OGBL
Options on Euro-OAT Futures	OOAT
Money Market Derivatives – Futures	
One-Month EONIA Futures	FEO1
Three-Month EURIBOR Futures	FEU3
EUR Secured Funding Futures	FLIC
Money Market Derivatives – Options	
Options on Three-Month EURIBOR Futures	OEU3, OEM1, OEM2, OEM3, OEM4

Contract	Product ID
Equity Index Derivatives	
EURO STOXX 50® Index Futures	FESX
EURO STOXX 50® ex Financials Index Futures	FEXF
EURO STOXX® Select Dividend 30 Index Futures	FEDV
EURO STOXX® Index Futures	FXXE
EURO STOXX® Large Index Futures	FLCE
EURO STOXX® Mid Index Futures	FMCE
EURO STOXX® Small Index Futures	FSCE
STOXX Europe 50® Index Futures	FSTX
STOXX® Europe 600 Index Futures	FXXP
STOXX® Europe 600 Banks Futures	FSTB
STOXX® Europe 600 Industrial Goods & Services Futures	FSTG
STOXX® Europe 600 Insurance Futures	FSTI
STOXX® Europe 600 Media Futures	FSTM
STOXX® Europe 600 Travel & Leisure Futures	FSTV
STOXX® Europe 600 Utilities Futures	FSTU
STOXX® Europe Large 200 Index Futures	FLCP
STOXX® Europe Mid 200 Index Futures	FMCP
STOXX® Europe Small 200 Index Futures	FSCP
Dow Jones Global Titans 50 Index SM Futures	FGTI
Dow Jones Global Titans 50 Index SM Futures (USD)	FT50
DAX® Futures	FDAX®
MDAX® Futures	F2MX
TecDAX® Futures	FTDX
SMIM® Futures	FSMM
SLI Swiss Leader Index® Futures	FSLI
MSCI World Index Futures	FMWO
MSCI Europe Index Futures	FMEU
MSCI Europe Value Index Futures	FMEV
MSCI Europe Growth Index Futures	FMEG
MSCI Emerging Markets Index Futures	FMEM
MSCI Emerging Markets Latin America Index Futures	FMEL

Contract	Product ID
Equity Index Derivatives	
MSCI Emerging Markets EMEA Index Futures	FMEE
MSCI Emerging Markets Asia Index Futures	FMEA
MSCI Frontier Markets Index Futures	FMFM
MSCI China Free Index Futures	FMCN
MSCI India Index Futures	FMIN
MSCI Japan Index Futures	FMJP
MSCI Malaysia Index Futures	FMMY
MSCI South Africa Index Futures	FMZA
MSCI Thailand Index Futures	FMTH
MSCI AC Asia Pacific ex Japan Index Futures	FMAS
TA-25 Index Futures	FT25
Daily Futures on TAIEX Futures	FTX
FX Derivatives	
EUR/USD Futures	FCEU
EUR/CHF Futures	FCEF
EUR/GBP Futures	FCEP
GBP/USD Futures	FCPU
GBP/CHF-Futures	FCPF
USD/CHF Futures	FCUF
Volatility Derivatives	
VSTOXX® Futures	FVS
EURO STOXX 50® Variance Futures	EVAR
Commodity Derivatives	
Agriculture Derivatives	
European Processing Potato Futures	FEPP
Piglet Futures	FPIG
Hog Futures	FHOG
Butter Futures	FBUT
Skimmed Milk Powder Futures	FSMP
European Whey Powder Futures	FWHY

Contract	Product ID
Gold Derivatives	
Gold Futures	FGFX
Silver Derivatives	
Silver Futures	FSFX
Property Derivatives	
IPD® UK Annual & Quarterly Index Futures	

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Published by
Eurex Frankfurt AG
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ARBN Number
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Order Number
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