X-pand into the Future

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Recipients: All Trading Participants of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Peter Reitz

⚠ **High priority**

EURO STOXX®, STOXX® Europe 600 Sectors: Introduction of additional Expiration Months for selected Options

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Content may be most important for:

➲ All departments

Attachments:

Updated sections of Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich

Summary:

Effective **August 13, 2012**, Eurex will extend trading possibilities for selected EURO STOXX®, STOXX® Europe 600 Sector Index Options contracts by means of increasing the number of available expiration months. As of that date, expirations of up to 60 months will be available for options contracts from the following sectors:

- EURO STOXX®, STOXX® Europe 600 Automobiles & Parts, Banks, Insurance, Oil & Gas, Telecom and Utilities Sector
- STOXX® Europe 600 Basic Resources and Industrial Goods & Services Sector

EURO STOXX®, STOXX® Europe 600 Sectors: Introduction of additional Expiration Months for selected Options

Effective August 13, 2012, Eurex will extend trading possibilities for selected EURO STOXX®, STOXX® Europe 600 Sector Index Options contracts by means of increasing the number of available expiration months. As of that date, expirations of up to 60 months will be available for options contracts from the following sectors:

- EURO STOXX®, STOXX® Europe 600 Automobiles & Parts, Banks, Insurance, Oil & Gas, Telecom and Utilities Sector and
- STOXX® Europe 600 Basic Resources and Industrial Goods & Services Sector.

For the options contracts listed above, contract months will be available up to and including the next, second next and third next expiration days, up to and including the following three quarterly expiration days (March, June, September, December) and up to the next four successive semi-annual expiration days (June, December) and the next two following annual expiration days (December).

Overview of contract month groups for EURO STOXX®, STOXX® Europe 600 Sector Index Options contracts:

EURO STOXX® / STOXX® Europe 600	Product ID	ID of the Underlying	Contract Month Group (in Months)
Automobiles & Parts Options	**OESA/OSTA**	SXAE/SXAP	**60/60**
Banks Options	**OESB/OSTB**	SX7E/SX7P	**60/60**
Basic Resources Options	OESS/**OSTS**	SXPE/SXPP	24/**60**
Chemicals Options	OESC/OSTC	SX4E/SX4P	24/24
Construction & Materials Options	OESN/OSTN	SXOE/SXOP	24/24
Financial Services Options	OESF/OSTF	SXFE/SXFP	24/24
Food & Beverage Options	OESO/OSTO	SX3E/SX3P	24/24
Health Care Options	OESH/OSTH	SXDE/SXDP	24/24
Industrial Goods & Services Options	OESG/**OSTG**	SXNE/SXNP	24/**60**
Insurance Options	**OESI/OSTI**	SXIE/SXIP	**60/60**
Media Options	OESM/OSTM	SXME/SXMP	24/24
Oil & Gas Options	**OESE/OSTE**	SXEE/SXEP	**60/60**
Personal & Household Goods Options	OESZ/OSTZ	SXQE/SXQP	24/24
Real Estate Options	OESL/OSTL	SX86E/SX86P	24/24
Retail Options	OESR/OSTR	SXRE/SXRP	24/24
Technology Options	OESY/OSTY	SX8E/SX8P	24/24
Telecommunications Options	**OEST/OSTT**	SXKE/SXKP	**60/60**
Travel & Leisure Options	OESV/OSTV	SXTE/SXTP	24/24
Utilities Options	**OESU/OSTU**	SX6E/SX6P	**60/60**

July 27, 2012

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AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

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2.4 Subpart: Contract Specifications for Index Options

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

2.4.1 Subject Matter of Contract

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

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

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

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

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2.4.4 Term

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

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

next four half-year expiration days (June, December) thereafter and up to the next two succeeding yearly expiration days (December).

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

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

Product	Term Groups	
[…]		
EURO STOXX® Sector Index Options contracts		24 months
EURO STOXX® Sector Index Options contracts (Product IDs: OESA, OESB, OESI, OESE, OEST, OESU)		60 months
STOXX® Europe 600 Sector Index Options contracts		24 months
STOXX® Europe 600 Sector Index Options contracts (Product IDs: OSTA, OSTB, OSTS, OSTG, OSTI, OSTE, OSTT, OSTU)		60 months
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2.4.6 Exercise Prices

(1) Option series of options contracts on the STOXX® Europe 50 Index, EURO STOXX® Select Dividend 30 Index the Dow Jones Italy Titans30SM and the MDAX® Index may have exercise prices with price gradation of 50 points for terms up to 12 months or 100 points for terms of more than 12 months.

(2) Option series of options contracts on DAX® and SMI® may have exercise prices with price gradation of 50 points for terms up to 12 months or 100 points for terms of 13 to 24 months, or 200 points for terms of more than 24 months.

(3) Option series of options contracts on the SLI® , the EURO STOXX® Sector Indices and the STOXX® Europe 600 Sector Indices may have exercise prices with price gradation of five points for terms up to three months, of ten points for terms of four to 12 months, of 20 points for terms of 13 to 24 months or 50 points for terms more than 24 months.

(4) Options series of options contracts on the EURO STOXX® 50 Index may have exercise prices with price gradations of 25 points for terms up to 2 months

(including the term group 5 weeks), of 50 points for terms up to 36 months or of 100 points for terms of more than 36 months.

(5) Option series of options contracts on DivDAX® may have exercise prices with price gradation of five points for terms up to twelve months or ten points for terms of more than 12 months.

(6) Option series of options contracts on TecDax®, Dow Jones Global Titans 50SM Index (EUR), ~~EURO STOXX® Sector Indices, STOXX® Europe 600 Sector Indices,~~ MSCI Russia and the SMIM® , STOXX® Europe 600 Index (Product ID: OXXP), STOXX® Europe Large 200 Index (Product ID: OLCP), STOXX® Europe Mid 200 Index (Product ID: OMCP), STOXX® Europe Small 200 Index (Product ID: OSCP), EURO STOXX® Index, EURO STOXX® Large Index, EURO STOXX® Mid Index, EURO STOXX® Small Index may have exercise prices with price gradations of five points for terms up to three months, of 10 points for terms from four to 12 months or of 20 points for terms of more than 12 months.

(7) Option series of options contracts on OMXH25 may have exercise prices with price gradations of 25 points.

(8) Options series of Options contracts on the Sensex may have exercise prices with price gradations of 200 points for terms of up to 12 months or of 400 points for terms of more than 12 months.

(9) Options series of Options contracts on the RDX® USD Index and the EURO STOXX 50® ex Financials Index may have exercise prices with price gradations of 25 points for terms of up to 6 months, of 50 points for terms of up to 24 months, or of 100 points for terms of more than 12 months.

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