

Product Specific Supplement for Equity Options and Selected Equity Index Options

Validity: Until further notice

Contact: Eurex Pricing & Market Making Email: eurex.pricing@eurexchange.com

Preamble

This Product Specific Supplement for Equity Options and Selected Equity Index Options (hereinafter referred to as "Product Specific Supplement") forms an integral part of the Liquidity Provider Agreement (LPA).

Five Liquidity Provider schemes for Equity Options and Selected Equity Index Options are offered.

1. Applicable Building Blocks for Equity Options and Selected Equity Index Options

Pursuant to Sec. 2.3 of the General Supplement to the LPA, the granting of rebates and the concrete rebate levels to be applied on the respective transaction fees are dependent on the fulfilment of Building Blocks. For this Product Specific Supplement, the following Building Blocks are applicable:

Scheme	Product Scope	Basis	Package	Strategy	Larger Size	Tighter Spread	Stress Presence	Eurex EnLight	Revenue Sharing
		BBB	PBB	CBB	LBB	TBB	SBB	EBB	
Package	All Equity Options in Packages and selected Equity Index Options	✓	✓	✓*	✓	✓	✓**	✓	
Non-Package	All other Equity Options excl. Weekly and Basket Options	✓		✓*	✓	✓	✓**	✓	
Weekly	All Equity Options with Weekly Expirations	✓			✓	✓	✓**	✓	
Baskets	All Equity Options on Baskets	✓			✓	✓	✓**	✓	

* CBB applies only to certain products as outlined in section 2.3.3. of the General Supplement to the LPA

** The Stress Presence Block applies to all equity options and equity index options with MMO-flag (see section 2.3.6 of the General Supplement to the LPA)

The requirements for Strategy Building Block, Larger Size Building Block, Tighter Spread Building Block, Stress Presence Building Block and Eurex EnLight Building Block are product group specific and can be found in section 2.3 of the General Supplement to the LPA.

2. Liquidity Provider Rebates

Upon fulfilment of the Building Block requirements of one product, Liquidity Providers shall receive a fee rebate as specified in section 3 of the General Supplement to the LPA in accordance with the table below. The evaluation takes place on a monthly basis.

Execution type	Building Block	Upon fulfilment of requirements
Order book	Basis	According to Eurex Clearing Price List
	Package	
	Strategy	
	Larger Size	
	Tighter Spread	
	Total	
Eurex EnLight	Basis	According to Eurex Clearing Price List
	Package	
	Strategy	
	Eurex EnLight	
	Total	
TES	Basis	According to Eurex Clearing Price List
	Package	

	Strategy	
	Eurex EnLight	
	Total	

3. Building Block Requirements

3.1 Basis Block Requirements

In order to receive the Liquidity Provider rebates pursuant to Sec. 2 above, the following quotation requirements shall apply to all products individually:

	Package	Non-Package		Weekly	Baskets
Products:	See section 4.2	According to contract specification			
Quotation Period:	09:00 – 17:30 CE(S)T (09:00 – 17:20 CE(S)T for Swiss Equity Options, OSMI and OSLI)				
Required Coverage:	85%				
Strike Price Window:	5 out of 9 for components of package “RU” 5 out of 7 for components of packages “IE” and “UK” 7 out of 15 for all other package components	5 out of 7			
Maturity Range:	See quotation parameters table below (cp. Section 4.2)	See link in Section 4.2			
Minimum Quote Size:	See quotation parameters table below (cp. Section 4.2)	See link in Section 4.2			
Maximum Spread:	See quotation parameters table below (cp. Section 4.2)	See link in Section 4.2			

3.2 Package Block Requirements

In order to receive the Liquidity Provider rebates pursuant to Sec. 2 above, the following quotation requirements shall apply to packages of products:

Scheme	Package ID	Package Constituents with Compulsory Fulfilment	Number of Monthly Exceptions
Belgian	BE		2
EURO STOXX® 50	ESX50	OESX	9
Dutch	NL		6
French	FR		20
German	DE	ODAX	14
Italian	IT		2
Irish	IE		6
Russian	RU		2
Scandinavian	SC		1
Spanish	ES		1
Swiss	CH	OSMI or OSLI	8
British	UK		12
European Exercise Euro	EXEU		5
European Exercise Swiss	EXCH		3

All European-style options are part of the respective package EXEU or EXCH (depending on their currency), as of the date of their listing.

3.3 Corporate Actions

In the case of a spin-off, where a basket option is created from the former product, the following applies:

- The basket will have the same Building Block requirements as the former product (except for PBB), becoming effective the date of the listing of the basket.
- If the former product was part of a package, the basket will replace the former product in the package, effective the first day of the next calendar month.
- Upon re-listing of the former product, the re-listed product will have the same LP requirements as the former product (except for PBB), becoming effective the date of the re-listing of the former product.
- If the former product was part of a package, the re-listed product will replace the former product or the basket in the package, effective the first day of the next calendar month.

3.4 Package Review

If one of the underlying instruments leaves the Euro STOXX 50 Index, the respective single stock option will be replaced by the single stock option on the underlying entering the Euro STOXX 50 Index with effect from the first trading day of the next calendar month following the entering of the respective single stock option. The single stock option on the underlying leaving the Euro STOXX 50 Index has to be quoted until the end of the month where the index change took place.

Changes to the packages for the above mentioned reasons will be reflected in the quotation parameters table (cp. Sec. 4.2) as of the first trading day of the next calendar month.

4. Quotation Requirements

4.1 Available Spread Classes

The following spread classes are available for equity options and selected equity index options:

Spread Class	Bid up to	Maximum Spread	Unit
OSTK 1	1.0	0.1	Tick
	5.0	10%	Percent
		0.5	Tick
OSTK 2	1.5	0.15	Tick
	15.0	10%	Percent
		1.5	Tick
OSTK 3	2.0	0.2	Tick
	20.0	10%	Percent
		2	Tick
OSTK 4	5.0	0.5	Tick
	50.0	10%	Percent
		5	Tick
OSTK 5	20.0	2	Tick
	200.0	10%	Percent
		20	Tick
OSTK 6	1.0	0.2	Tick
	5.0	20%	Percent
		1	Tick
OSTK 7	1.5	0.3	Tick
	15.0	20%	Percent
		3	Tick
OSTK 8	2.0	0.4	Tick
	20.0	20%	Percent
OSTK 14	1.0	0.15	Tick
	5.0	15%	Percent
		0.75	Tick
OSTK 15	1.5	0.25	Tick
	15.0	15%	Percent
		2.25	Tick
OSTK 16	2.0	0.3	Tick
	20.0	15%	Percent
		3	Tick
OSTK 17	5.0	0.75	Tick
	50.0	15%	Percent
		7.5	Tick
OSTK 18	20.0	3	Tick
	200.0	15%	Percent
		30	Tick
OSTK 19	1.0	0.15	Tick
	15.0	15%	Percent
		2.25	Tick
OSTK 20	1.0	0.2	Tick
	15.0	20%	Percent
		3	Tick
OSTK 21	100.0	25	Tick
	600.0	25%	Percent

		4	Tick			150	Tick
OSTK9	5.0	1	Tick				
	50.0	20%	Percent				
		10	Tick				
OSTK10	20.0	4	Tick	ODAX	25.0	2	Tick Index points
	200.0	20%	Percent		300.0	8%	Percent
		40	Tick			24	Tick Index points
OSTK11	40.0	8	Tick	OSMI	35.0	3.5	Tick Index points
	75.0	20%	Percent		500.0	10%	Percent
		15	Tick			50	Tick Index points
OSTK12	40.0	8	Tick	OSLI	5.3	0.8	Tick Index points
	200.0	20%	Percent		53.3	15%	Percent
		40	Tick			8	Tick Index points
OSTK13	75.0	15	Tick	OESX	15.0	1.2	Tick Index points
	300.0	20%	Percent		225.0	8%	Percent
		60	Tick			18	Tick Index points

For the last two expirations in the maturity range, the maximum spread is increased to two times the maximum spread as outlined in above table for permanent quotation as well as for response to quote requests for all options with an expiry scope of 6 or more expirations.

4.2 Quotation Parameters

The following quotation parameters apply for the quotation requirements pursuant to Sec. 3.1 and Sec. 3.2 above for equity options belonging to the scheme "Package".

The quotation parameters for the equity options in all other schemes can be found in the CSV table on the Eurex web site under the following link:

Eurex Exchange > Trading > Market Making and Liquidity Provisioning

Option on	Product ID	Package ID	Spread Class	Basis Minimum Quote Size	Number of Expirations to be quoted; the first
Equity Index Options					
EURO STOXX [®] 50	OESX	ESX50	OESX	100	12
DAX [®]	ODAX	DE	ODAX	50	8
SLI	OSLI	CH	OSLI	100	8
SM [®]	OSMI	CH	OSMI	50	8
ESX50					
ADIDAS	ADS	ESX50	OSTK 4	10	8
AHOLD	AHO	ESX50	OSTK 2	10	8
AIR LIQUIDE	AIR	ESX50	OSTK 3	10	6
ALLIANZ SE	ALV	ESX50	OSTK 4	10	8
AMADEUS IT GROUP S.A.	AI3A	ESX50	OSTK 8	10	8

Option on	Product ID	Package ID	Spread Class	Basis Minimum Quote Size	Number of Expirations to be quoted; the first
ASML	ASM	ESX50	OSTK3	10	7
AXA	AXA	ESX50	OSTK2	20	6
BASF	BAS	ESX50	OSTK2	10	8
BAYER	BAY	ESX50	OSTK3	10	8
BCO BILBAO VIZC ARGENT	BBVD	ESX50	OSTK19	50	8
BMW	BMW	ESX50	OSTK2	10	8
BNP	BNP	ESX50	OSTK2	20	6
BANCO SANTANDER	BSD2	ESX50	OSTK19	100	8
DANONE	BSN	ESX50	OSTK2	10	6
CRH PLC	CRG	ESX50	OSTK2	10	6
DAIMLER	DAI	ESX50	OSTK2	20	8
DEUTSCHE BÖRSE	DB1	ESX50	OSTK2	10	8
DEUTSCHE POST	DPW	ESX50	OSTK2	20	8
DEUTSCHE TELEKOM	DTE	ESX50	OSTK2	200	8
AIRBUS GROUP N.V	EAD	ESX50	OSTK2	10	6
ENEL	ENL5	ESX50	OSTK19	50	7
ENI	ENT5	ESX50	OSTK20	20	7
ESSILOR	ESL	ESX50	OSTK3	10	6
FRESENIUS	FRE	ESX50	OSTK2	10	6
ORANGE	FTE	ESX50	OSTK2	50	6
ENGIE	GZF	ESX50	OSTK1	20	6
IBERDROLA	IBE	ESX50	OSTK19	50	8
INTESA SANPAOLO	IES5	ESX50	OSTK19	200	7
ING	INN	ESX50	OSTK2	50	8
KERING	PPX	ESX50	OSTK4	5	6
ANHEUSER-BUSCH-INBEV	ITK	ESX50	OSTK3	10	6
INDUSTRIA DE DISEÑO TEXTIL S.A.	IXD	ESX50	OSTK20	10	6
L'OREAL	LOR	ESX50	OSTK3	10	6
LINDE	LIN	ESX50	OSTK8	10	8
LVMH	MOH	ESX50	OSTK4	10	6
MUENCHENER RÜCK	MUV2	ESX50	OSTK3	10	8
NOKIA	NOA3	ESX50	OSTK1	100	8
PHILIPS	PHI1	ESX50	OSTK2	10	8
SAP	SAP	ESX50	OSTK2	20	8
SAFRAN	SEJ	ESX50	OSTK2	10	6
SOCIETE GENERALE	SGE	ESX50	OSTK2	20	6
SIEMENS	SIE	ESX50	OSTK3	10	8
SCHNEIDER ELECTRIC	SND	ESX50	OSTK2	10	6
SANOFI	SNW	ESX50	OSTK2	10	6
VINCI	SQU	ESX50	OSTK2	10	6
TELEFONICA	TNE5	ESX50	OSTK19	50	8
TOTAL	TOTB	ESX50	OSTK2	20	6
UNILEVER	UNI	ESX50	OSTK2	20	8
VOLKSWAGEN VZ	VO3	ESX50	OSTK3	10	8

Option on	Product ID	Package ID	Spread Class	Basis Minimum Quote Size	Number of Expirations to be quoted; the first
VIVENDI	VVU	ESX50	OSTK2	20	6
Package BE					
ANHEUSER-BUSCH-INBEV	ITK	BE	OSTK3	10	6
AGEAS	FO4	BE	OSTK2	10	8
KBC GROEP N.V.	KDB	BE	OSTK2	10	6
PROXIMUS	BX7	BE	OSTK2	10	6
UCB S.A.	UNC	BE	OSTK2	10	6
UMICORE SA	NVJ	BE	OSTK2	10	6
Package NL					
AHOLD	AHO	NL	OSTK2	10	8
ASML	ASM	NL	OSTK3	10	7
ING	INN	NL	OSTK2	50	8
PHILIPS	PHI1	NL	OSTK2	10	8
UNIBAIL-RODAMCO SIIC	UBL	NL	OSTK4	10	6
UNILEVER	UNI	NL	OSTK2	20	8
ABN AMRO	AAR	NL	OSTK2	10	8
AEGON	AEN	NL	OSTK1	50	8
AGEAS	FO4	NL	OSTK2	10	8
AKZO NOBEL	AKU	NL	OSTK2	10	7
Altice Basket	ATCB	NL	OSTK2	10	6
APERAM	7AA	NL	OSTK2	10	6
ARCELOR MITTAL	ISPA	NL	OSTK2	100	7
BOSKALIS WESTMINSTER	KBWA	NL	OSTK2	10	6
CORBION	CSUA	NL	OSTK2	10	6
FUGRO N.V.	F3D	NL	OSTK1	10	6
HEINEKEN	HNK	NL	OSTK2	10	7
KON. BAM GROEP N.V.	BGPA	NL	OSTK1	10	6
KONINKLIJKE	DSM	NL	OSTK2	10	6
KPN	KPN	NL	OSTK1	50	7
NN GROUP NV	NNG	NL	OSTK2	10	6
POSTNL	PNL	NL	OSTK1	20	6
RANDSTAD	RSH	NL	OSTK2	10	6
ROYAL DUTCH SHELL A	ROY	NL	OSTK2	10	8
SBM OFFSHORE	SBMO	NL	OSTK1	10	6
TOMTOM	OEM	NL	OSTK1	10	6
VOPAK	VPK	NL	OSTK7	10	6
WOLTERS KLUWER	WOS	NL	OSTK2	10	6
Package FR					
AIR LIQUIDE	AIR	FR	OSTK3	10	6
AIRBUS GROUP N.V	EAD	FR	OSTK2	10	6
AXA	AXA	FR	OSTK2	20	6
BNP	BNP	FR	OSTK2	20	6
DANONE	BSN	FR	OSTK2	10	6

Option on	Product ID	Package ID	Spread Class	Basis Minimum Quote Size	Number of Expirations to be quoted; the first
ENGIE	GZF	FR	OSTK1	20	6
ESSILOR	ESL	FR	OSTK3	10	6
L'OREAL	LOR	FR	OSTK3	10	6
LVMH	MOH	FR	OSTK4	10	6
ORANGE	FTE	FR	OSTK2	50	6
SAFRAN	SEJ	FR	OSTK2	10	6
SAINT-GOBAIN	GOB	FR	OSTK2	10	6
SANOFI	SNW	FR	OSTK2	10	6
SCHNEIDER ELECTRIC	SND	FR	OSTK2	10	6
SOCIETE GENERALE	SGE	FR	OSTK2	20	6
TOTAL	TOTB	FR	OSTK2	20	6
UNIBAIL-RODAMCO SIIC	UBL	FR	OSTK4	10	6
VINCI	SQU	FR	OSTK2	10	6
VIVENDI	VVU	FR	OSTK2	20	6
ACCOR	ACR	FR	OSTK2	10	6
AIR FRANCE	AFR	FR	OSTK1	20	6
ALCATEL-LUCENT	CGE	FR	OSTK1	50	6
ALSTOM	AOM	FR	OSTK9	20	6
ARCELOR MITTAL	ISPA	FR	OSTK2	100	7
BOUYGUES	BYG	FR	OSTK2	10	6
CAP GEMINI	CGM	FR	OSTK2	10	6
CARREFOUR	CAR	FR	OSTK2	20	6
CASINO GUICHARD	CAJ	FR	OSTK2	10	6
CNP ASSURANCES	XNP	FR	OSTK2	10	6
CREDIT AGRICOLE	XCA	FR	OSTK1	20	6
DASSAULT SYSTEMES	DYS1	FR	OSTK9	10	6
ELECTRICITE DE FRANCE	E2F	FR	OSTK1	10	6
KERING	PPX	FR	OSTK4	5	6
LAGARDERE	LAG	FR	OSTK2	10	6
LEGRAND	LRC	FR	OSTK2	10	6
MICHELIN	MCH	FR	OSTK3	10	6
PERNOD-RICARD	PER	FR	OSTK3	10	6
PEUGEOT	PEU	FR	OSTK2	20	6
PUBLICIS GROUPE	PU4	FR	OSTK7	10	6
RENAULT	RNL	FR	OSTK2	10	6
SODEXO	SJ7	FR	OSTK3	10	6
STMICROELECTRONICS	SGM	FR	OSTK2	20	6
SUEZ ENVIRONNEMENT CO	SEV	FR	OSTK2	10	6
TECHNIP	THP	FR	OSTK3	10	6
VALEO	VSA	FR	OSTK2	10	6
VALLOUREC	VAC	FR	OSTK1	20	6
VEOLIA ENVIRONMENT	VVD	FR	OSTK2	10	6
Package DE					
ADIDAS	ADS	DE	OSTK4	10	8

Option on	Product ID	Package ID	Spread Class	Basis Minimum Quote Size	Number of Expirations to be quoted; the first
ALLIANZ SE	ALV	DE	OSTK4	10	8
BASF	BAS	DE	OSTK2	10	8
BAYER	BAY	DE	OSTK3	10	8
BMW	BMW	DE	OSTK2	10	8
COMMERZBANK	CBK	DE	OSTK1	50	8
COVESTRO	1COV	DE	OSTK7	10	6
DAIMLER	DAI	DE	OSTK2	20	8
DEUTSCHE BANK	DBK	DE	OSTK2	20	8
DEUTSCHE POST	DPW	DE	OSTK2	20	8
DEUTSCHE TELEKOM	DTE	DE	OSTK2	200	8
E.ON SE	EOA	DE	OSTK1	50	8
FRESENIUS	FRE	DE	OSTK2	10	6
MUENCHENER RÜCK	MUV2	DE	OSTK3	10	8
SAP	SAP	DE	OSTK2	20	8
SIEMENS	SIE	DE	OSTK3	10	8
VOLKSWAGEN VZ	VO3	DE	OSTK3	10	8
AIXTRON	AIX	DE	OSTK1	10	6
BEIERSDORF	BEI	DE	OSTK2	10	6
BILFINGER SE	GBF	DE	OSTK2	10	6
CECONOMY AG	CEC	DE	OSTK2	10	8
CONTINENTAL	CON	DE	OSTK3	10	8
DEUTSCHE BÖRSE	DB1	DE	OSTK2	10	8
FRAPORT	FRA	DE	OSTK2	10	6
FREENET	FNT	DE	OSTK2	10	6
FRESENIUS MEDICAL CARE	FME	DE	OSTK2	10	8
GEA	G1A	DE	OSTK3	10	6
GERRESHEIMER	GXI	DE	OSTK 9	10	6
HANNOVER RUECK SE	HNR1	DE	OSTK3	10	6
HEIDELBERGCEMENT	HEI	DE	OSTK2	10	6
HENKEL	HEN3	DE	OSTK3	10	8
INFINEON	IFX	DE	OSTK2	100	8
K+S	SDF	DE	OSTK2	10	6
KLOECKNER	KCO	DE	OSTK1	10	6
LANXESS	LXS	DE	OSTK2	10	6
LINDE	LIN	DE	OSTK8	10	8
LUFTHANSA	LHA	DE	OSTK2	50	8
MERCK	MRK	DE	OSTK3	10	6
MTU AERO ENGINES HOLDING	MTX	DE	OSTK5	10	6
QIAGEN	QIA	DE	OSTK2	10	6
RWE	RWE	DE	OSTK2	20	8
SALZGITTER	SZG	DE	OSTK2	10	6
SGL CARBON	SGL	DE	OSTK1	10	6
SÜDZUCKER	SZU	DE	OSTK2	10	6
SYMRISE	SY1	DE	OSTK2	10	6

Option on	Product ID	Package ID	Spread Class	Basis Minimum Quote Size	Number of Expirations to be quoted; the first
THYSSENKRUPP	TKA	DE	OSTK2	20	8
TUI	TUI	DE	OSTK2	10	8
UNITED INTERNET	UTDI	DE	OSTK2	10	6
VOLKSWAGEN	VOW	DE	OSTK3	10	8
VONOVIA	ANN	DE	OSTK2	10	8
WACKER CHEMIE	WCH	DE	OSTK3	10	6
WIRECARD AG	WDI	DE	OSTK7	10	6
Package IT					
ENEL	ENL5	IT	OSTK19	50	7
ENI	ENT5	IT	OSTK20	20	7
INTESA SANPAOLO	IES5	IT	OSTK19	200	7
ASSICURAZIONI GENERALI	ASG5	IT	OSTK19	20	7
FIAT	FIA5	IT	OSTK19	10	7
MEDIOBANCA SPA	ME9	IT	OSTK19	10	6
SNAM	SNF	IT	OSTK6	10	6
TELECOM ITALIA	TQ15	IT	OSTK19	200	7
UNICREDIT	CR15	IT	OSTK19	20	7
Package IE					
CRH PLC	CRG	IE	OSTK2	10	6
BANK OF IRELAND	BIR	IE	OSTK6	10	6
C&C GROUP PLC	GCC	IE	OSTK6	20	6
KERRY GROUP PLC	KYG	IE	OSTK7	5	6
KINGSPAN GROUP PLC	KRX	IE	OSTK7	10	6
PADDY POWER BETFAIR PLC	PLS	IE	OSTK7	10	6
RYANAIR HOLDINGS PLC	RYA	IE	OSTK7	20	6
SMURFIT KAPPA GROUP PLC	SK3	IE	OSTK7	10	6
Package RU					
LUKOIL (OAO)	LUK	RU	OSTK7	20	6
MMC NORILSK NICKEL	NNIA	RU	OSTK20	50	6
OAO GAZPROM	GAZ	RU	OSTK2	50	6
SBERBANK ROSSII OAO	SBN	RU	OSTK20	20	6
SURGUTNEFTEGAZ	SGN	RU	OSTK19	20	6
Package SC					
NOKIA	NOA3	SC	OSTK1	100	8
FORTUM	FOT	SC	OSTK2	10	6
NESTE OIL CORP	NEF	SC	OSTK2	10	6
SAMPO	SMPA	SC	OSTK2	10	6
UPM-KYMMENE	RPL	SC	OSTK2	10	6
Package ES					
AMADEUS IT GROUP S.A.	AI3A	ES	OSTK8	10	8
BANCO SANTANDER	BSD2	ES	OSTK19	100	8
BCO BILBAO VIZC ARGENT	BBVD	ES	OSTK19	50	8

Option on	Product ID	Package ID	Spread Class	Basis Minimum Quote Size	Number of Expirations to be quoted; the first
IBERDROLA	IBE	ES	OSTK19	50	8
INDUSTRIA DE DISEÑO TEXTIL S.A.	IXD	ES	OSTK20	10	6
TELEFONICA	TNE5	ES	OSTK19	50	8
REPSOL	REP	ES	OSTK19	20	8
Package CH					
ABB	ABBN	CH	OSTK2	100	8
ADECCO	ADEN	CH	OSTK2	10	7
BALOISE HOLDING	BALN	CH	OSTK3	10	7
CIE FIN RICHEMONT	CFR	CH	OSTK2	10	7
CLARIANT	CLN	CH	OSTK2	10	7
CREDIT SUISSE	CSGN	CH	OSTK2	20	8
GAM HOLDING	GAM	CH	OSTK1	10	7
GEBERIT	GEBN	CH	OSTK4	10	6
GIVAUDAN	GIVN	CH	OSTK10	10	7
HOLCIM	HOLN	CH	OSTK2	10	7
JULIUS BAER GROUP	BAEN	CH	OSTK2	10	7
KUDELSKI	KUD	CH	OSTK2	10	7
KUEHNE U NAGEL	KNIN	CH	OSTK3	10	6
LOGITECH	LOGN	CH	OSTK2	10	6
LONZA	LONN	CH	OSTK9	10	7
NESTLE	NESN	CH	OSTK2	50	8
NOVARTIS	NOVN	CH	OSTK2	20	8
OC OERLIKON	OERL	CH	OSTK1	10	7
ROCHE	ROG	CH	OSTK4	10	8
SCHINDLER HOLDING (PS)	SCHP	CH	OSTK9	10	6
SGS	SGSN	CH	OSTK10	10	7
SIKA	SIK	CH	OSTK10	10	6
SONOVA HOLDING AG	SOON	CH	OSTK8	10	6
SWISS LIFE	SLHN	CH	OSTK4	10	8
SWISS RE AG	SREN	CH	OSTK2	10	8
SWISSCOM	SCMN	CH	OSTK4	10	8
THE SWATCH GROUP	UHRN	CH	OSTK2	10	7
THE SWATCH GROUP BEARER SHARES	UHR	CH	OSTK4	10	7
UBS	UBSN	CH	OSTK2	100	8
ZURICH INSURANCE GROUP AG	ZURN	CH	OSTK4	50	8
Package UK					
ANGLO AMERICAN	AHA	UK	OSTK13	5	6
ASTRAZENECA	AZA	UK	OSTK13	5	6
AVIVA	CUA	UK	OSTK12	15	6
BAE SYSTEMS	AER	UK	OSTK11	10	6
BARCLAYS	BBL	UK	OSTK12	25	6
BHP BILLITON	BLT	UK	OSTK13	10	6
BP	BPT	UK	OSTK11	25	6

Option on	Product ID	Package ID	Spread Class	Basis Minimum Quote Size	Number of Expirations to be quoted; the first
BT GROUP	BTG	UK	OSTK11	50	6
BURBERRY GROUP PLC	BRBY	UK	OSTK13	5	6
CENTRICA	CTR	UK	OSTK11	10	6
COMPASS GROUP	CPG	UK	OSTK11	10	6
DIAGEO	GNS	UK	OSTK12	10	6
GLAXOSMITHKLINE	GXO	UK	OSTK12	15	6
GLENCORE XSTRATA INTERNATIONAL PLC	GLEN	UK	OSTK12	10	6
HSBC HOLDINGS	HSB	UK	OSTK12	25	6
LEGAL & GENERAL GROUP	LGE	UK	OSTK11	10	6
LLOYDS BANKING GROUP	TSB	UK	OSTK11	25	6
MARKS & SPENCER GROUP	MKS	UK	OSTK11	15	6
MONDI PLC	MDI	UK	OSTK12	10	6
NATIONAL GRID	NGG	UK	OSTK12	10	6
RECKITT BENCKISER GROUP PLC	RBE	UK	OSTK13	5	6
RIO TINTO	RTZ	UK	OSTK13	5	6
ROYAL BANK OF SCOTLAND GROUP	RBS	UK	OSTK11	25	6
ROYAL DUTCH SHELL B	SHL	UK	OSTK13	10	6
RSA INSURANCE GROUP	RYL	UK	OSTK11	15	6
SAINSBURY (J)	SAN	UK	OSTK11	15	6
STANDARD CHARTERED	SCB	UK	OSTK13	10	6
TESCO	TCO	UK	OSTK11	25	6
UNILEVER PLC	ULV	UK	OSTK13	5	6
VODAFONE GROUP	VOD	UK	OSTK11	100	6
European Exercise Euro Package					
ADIDAS [european]	ADSE	EXEU	OSTK4	10	8
ALLIANZ [european]	ALVE	EXEU	OSTK4	10	8
AXA [european]	AXAE	EXEU	OSTK2	20	6
BASF [european]	BASE	EXEU	OSTK2	10	8
BAYER [european]	BAYE	EXEU	OSTK3	10	8
BMW [european]	BMWE	EXEU	OSTK2	10	8
COMMERZBANK [european]	CBKE	EXEU	OSTK1	50	8
DAIMLER [european]	DAIE	EXEU	OSTK2	20	8
DEUTSCHE BÖRSE [european]	DB1E	EXEU	OSTK2	10	8
DEUTSCHE BANK [european]	DBKE	EXEU	OSTK2	20	8
DEUTSCHE POST [european]	DPWE	EXEU	OSTK2	20	8
DEUTSCHE TELEKOM [european]	DTEE	EXEU	OSTK2	200	8
E.ON [european]	EOAE	EXEU	OSTK1	50	8
ORANGE [european]	FTEE	EXEU	OSTK2	50	6
INFINEON [european]	IFXE	EXEU	OSTK2	100	8
ING [european]	INNE	EXEU	OSTK2	50	8
LUFTHANSA [european]	LHAE	EXEU	OSTK2	50	8
MERCK [european]	MRKE	EXEU	OSTK3	10	6
MÜNCHENER RÜCK [european]	MUVE	EXEU	OSTK3	10	8

Option on	Product ID	Package ID	Spread Class	Basis Minimum Quote Size	Number of Expirations to be quoted; the first
NOKIA [european]	NOAE	EXEU	OSTK1	100	8
RWE [european]	RWEE	EXEU	OSTK2	20	8
SAP [european]	SAPE	EXEU	OSTK2	20	8
K+S [european]	SDFE	EXEU	OSTK2	10	6
SIEMENS [european]	SIEE	EXEU	OSTK3	10	8
VW PREF. [european]	VO3E	EXEU	OSTK3	10	8
European Exercise Swiss Package					
ABB [european]	ABBE	EXCH	OSTK2	100	8
CIE FIN RICHEMONT [european]	CFRE	EXCH	OSTK2	10	7
CREDIT SUISSE GROUP [european]	CSGE	EXCH	OSTK2	20	8
NESTLÉ [european]	NESE	EXCH	OSTK2	50	8
NOVARTIS [european]	NOVE	EXCH	OSTK2	20	8
PARTNERS GROUP [european]	PGHE	EXCH	OSTK4	10	8
ROCHE HOLDING [european]	ROGE	EXCH	OSTK4	10	8
SWISS LIFE HOLDING [european]	SLHE	EXCH	OSTK4	10	8
SWISSCOM [european]	SCME	EXCH	OSTK4	10	8
SWISS RE [european]	SREE	EXCH	OSTK2	10	8
UBS [european]	UBSE	EXCH	OSTK2	100	8
ZURICH INSURANCE GROUP [european]	ZURE	EXCH	OSTK4	50	8