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**Implementation Regulations for the Handling of Erroneous Entries (Fehleingaben)  
at Eurex Deutschland and Eurex Zürich pursuant to Subsection 2.6 Paragraph 3  
of the Conditions for Trading at Eurex Deutschland and Eurex Zürich**

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**1. ~~Erroneous Entries in the Trading of Option Contracts on Stocks, Exchange-traded  
Shares on Index Funds, Stock Indices and Low Exercise Price Options  
("LEPOs")~~ Conditions for the Cancellation of a Transaction concluded at Eurex  
Deutschland or Eurex Zürich ("Eurex Exchanges")**

**~~1.1. Scope of Application~~**

~~The following Implementation Regulations under subsection 2.6 paragraph (3) of the Conditions for Trading at Eurex Deutschland und Eurex Zürich (Bedingungen für den Handel an der Eurex Deutschland und der Eurex Zürich) (hereinafter referred to as "Trading Conditions") relate to erroneous entries in the trading of option contracts on stocks, on exchange-traded shares on index funds, on stock indices and LEPOs.~~

**1. ~~12~~ Conditions for the Cancellation of a Transaction**

1.1.1 The Management Boards of the Eurex Exchanges shall cancel a transaction in order to ensure orderly and fair market conditions if

- a. the price of the transaction effected by the erroneous entry (~~hereinafter referred to as an~~ "Erroneous Entry Mistrade Transaction") deviates significantly and obviously from the market price that is valid at the time the respective transaction is concluded (~~hereinafter referred to as~~ the "Reference Price") – and
- b. the Exchange Participant which entered the erroneous entry asserts (the "Mistrade Application"), pursuant to subsection 1.2, to the Eurex Exchanges without delay that it mistakenly entered the order or quote incorrectly into the System of the Eurex Exchanges.

1.1.2 The Board of Management of the Eurex Exchanges shall cancel a transaction that has been concluded by a Mistrade Transaction caused by a stop order (the "succeeding transaction"), in order to ensure orderly and fair market conditions, if the price of the succeeding transaction also deviates significantly from the determined reference price and the further conditions pursuant to subsection 1 prevail.

1.1.3 Insofar as the applicant owns no Eurex AG Clearing License or is not a Member of the Link Clearing House, according to the Clearing Conditions of Eurex Clearing AG for the clearing of transactions concluded by it at the Eurex Exchanges, the cancellation of a Mistrade Transaction includes also the transaction that has been concluded in the course of the consummation of the Mistrade Transaction, pursuant to subsection 2.2 of the Conditions for Trading at Eurex Deutschland and Eurex Zürich (the "Conditions for Trading"), between the General Clearing Member or the affiliated Direct Clearing Member with Eurex Clearing AG or if necessary respectively between the Members of the Link Clearing House with the Link Clearing House as well as between the Link Clearing House and Eurex

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Clearing AG and at the same time the respective transaction which has been consummated between Eurex Clearing AG and the General Clearing Member or the affiliated Direct Clearing Member and if necessary, a transaction between the General Clearing Member or affiliated Direct Clearing Member and an Exchange Participant, that owns no Clearing License. If the applicant owns a Eurex Clearing AG Clearing License or if it is a Member of the Link Clearing House in order to clear its transactions concluded by it at the Eurex Exchanges, sentence 1 applies mutatis mutandis.

## **1.2 Time and Form of the Assertion of a Mistrade Application**

1.2.1 A Mistrade Application may only be made by Exchange Participant that caused the Mistrade Transaction.

1.2.2 The Mistrade Application is to be made to the Eurex Exchanges without delay. The assertion of a Mistrade Application to one of the Eurex Exchanges shall be considered as delivered to all Eurex Exchanges.

1.2.3 A Mistrade Application shall only considered to be made without delay, if the Mistrade Application has been asserted by telephone or fax to the Eurex Exchanges (Market Supervision Department) not later than 30 minutes after the consummation of a transaction based on a mistakenly entered erroneous entry.

1.2.4 It shall be set forth in the Mistrade Application due to which actual causes the applicant may not accept the Mistrade Transaction. Furthermore the Mistrade Application shall include the following data:

- Contract Description (name, ISIN or securities identification number (WKN) of the underlying)
- Number and
- Time of Execution of the concerned transaction(s) and
- Name/Company of the Applicant/Exchange Trader.

## **1.3 Decision about the Mistrade Application**

The Boards of Management of the Eurex Exchanges shall decide about the Mistrade Application on the day the Mistrade Application is made, if the complexity of the facts to be evaluated allow it.

## **1.4 Significant Deviation of the Mistrade Transaction Price from the Reference Price**

~~The assertion of any further rights shall remain unaffected.~~

In order to determine if the price of the ~~Erroneous Entry~~ Mistrade Transaction deviates significantly from the Reference Price, both the aforementioned prices shall be, pursuant to subsection 2 set in proportion to one another in accordance with the following provisions.

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## 1.5 Reference Price Determination

1.5.1 The Reference Price ~~shall comply~~ generally ~~be established as the average of the prices with the price~~ of the transaction effected ~~immediately before and the transaction effected immediately following the~~ erroneous entry. ~~If only one of these prices is available, such price shall be used as the Reference Price.~~

1.5.2 If a Reference Price ~~for an options contract~~ cannot be determined, pursuant to ~~subsection 1.5.1, the foregoing provision~~ or if the Reference Price so determined does not correspond to fair market conditions or if a contracting party objects to the cancellation, the Eurex Exchanges, with the assistance of the option price model (Optionspreismodell) employed by them, shall determine a "theoretically fair" price and use such price as the Reference Price. ~~Alternatively if this price does also not correspond to fair market conditions,~~ the Eurex Exchanges shall select, from among the group of Exchange Participants admitted to trading on the Eurex Exchanges which do not have an interest in the transaction, three competent ~~exchange traders~~ ~~individuals (chief traders)~~, each of whom shall calculate a market price for the option ~~series~~ contract concerned; the average of the prices determined by these three individuals shall then be the Reference Price.

1.5.3 ~~If a Reference Price for a futures contract cannot be determined, pursuant to subsection 1.5.1, or if the Reference Price so determined does not correspond to fair market conditions or if a contracting party objects to the cancellation, the Eurex Exchanges shall select, from among the group of Exchange Participants admitted to trading on the Eurex Exchanges which do not have an interest in the transaction, three competent exchange traders~~

1.5.4 ~~If for the relevant option contract or future contract respectively a Reference Price according to the aforementioned methods cannot be determined, the Eurex Exchanges may determine the Reference Price with best judgment. At the determination of the Reference Price by the Eurex Exchanges the price of the underlying which has been entered until the conclusion of the Mistrade Transaction of the relevant product into the system of the Eurex Exchanges or also the price for this contract traded at another Derivatives Exchange or at national institutions similar to an exchange or a traded contract of a foreign organized market may be considered.~~

## 2. Procedure for the Determination of a significant Deviation of the Mistrade Transaction Price from the Reference Price

### 42.1 Significant Deviation of the Mistrade Transaction Price from the Reference Price~~Erroneous Entries~~ in the Trading of Futures Contracts on Stock Indices and Exchange-traded Shares on Index Funds

#### 4.1 Scope of Application

~~The following Implementation Regulations under subsection 2.6 paragraph (3) of the Trading Conditions relate to erroneous entries in the trading of stock index futures and exchange traded shares on index funds.~~

#### 4.2 Conditions

~~The Management Boards of the Eurex Exchanges shall cancel a transaction in order to ensure orderly and fair market conditions if~~

- ~~a. the price of the transaction effected by the erroneous entry deviates significantly from the Reference Price and~~
- ~~b. the Exchange Participant who entered the erroneous entry asserts to the Eurex Exchanges without delay that the Exchange Participant mistakenly entered the order or quote incorrectly into the System of the Eurex Exchanges and~~
- ~~c. the transaction to be cancelled was not effected during a closing auction pursuant to subsection 4.5.3 of the Exchange Rules for Eurex Deutschland and Eurex Zürich.~~

~~The assertion of any further rights shall remain unaffected.~~

~~In order to determine if the price of the transaction deviates significantly from the Reference Price, both the aforementioned prices shall be set in proportion to one another in accordance with the following provisions:~~

~~The Reference Price shall generally be established as the average of the prices of the transaction effected immediately before and the transaction effected immediately following the erroneous entry. If only one of these prices is available, such price shall be used as the Reference Price.~~

~~If a Reference Price cannot be determined pursuant to the foregoing provisions or if the Reference Price so determined does not correspond to fair market conditions or if a contracting party objects to the cancellation, the Eurex Exchanges shall select, from among the group of Exchange Participants admitted to trading on the Eurex Exchanges which do not have an interest in the transaction, three competent individuals (chief traders), each of whom shall calculate a market price for the futures contract concerned; the average of the prices determined by these individuals shall then be the Reference Price.~~

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2.1.1 A deviation from the Reference Price shall be deemed significant if the deviation in the price of the ~~Erroneous Entry~~Mistrade Transaction relative to the Reference Price is ~~at least equal to~~more than the ~~interval~~Mistrade Range set by the Management Boards of the Eurex Exchanges, pursuant to subsection 3.

2.1.2 If the ~~erroneous~~Mistrade ~~Transaction~~ forms part of a spread transaction, pursuant to subsection 3.4 of the Conditions for Trading, the Boards of the Eurex Exchanges ~~may make~~are entitled to enter into the system the Exchange Participant ~~which~~that entered the erroneous entry as a contracting party to the ~~regular~~second transaction ~~if the cancellation of the regular transaction would result in a loss for the Exchange Participant who benefited from the erroneous entry, resulting from the matching of a combined order or combined quote with regular orders or quotes, but which is not affected by the erroneous entry, einzubuchen, as it itself has been party of this transaction.~~

#### 4.3 ~~Form Claim~~

~~The Exchange Participant claiming an erroneous entry must assert such claim against the Eurex Exchanges by telephone or fax. The assertion of such claim against any one of the Eurex Exchanges shall be deemed made against all Eurex Exchanges~~

#### 4.4 ~~Cancellation~~

- ~~a. Cancellation of the transaction by the Eurex Exchanges is effected by means of entering a countertransaction into the System of the Eurex Exchanges at the price of the Erroneous Entry Transaction.~~
- ~~b. Transactions effected by stop orders caused by an erroneous entry may be cancelled by the Eurex Exchanges by way of entering a countertransaction into the System of the Eurex Exchanges at the price of the original trade.~~

#### 4.5 ~~Costs~~

~~The Eurex Exchanges shall charge a handling fee — reflecting expenses but in any case in the minimum amount of 500 EUR for EUR denominated futures contracts or CHF 800 for CHF denominated futures contracts per erroneous entry — to be paid by the Exchange Participant who caused the erroneous entry. All Eurex Exchange fees that arise — including those in respect of the cancellation transaction — shall be cancelled by the Eurex Exchanges.~~

#### 4.6 ~~Final Provisions~~

~~The Eurex Exchanges shall send a confirmation to the parties concerned to the effect that the relevant transaction has been cancelled by the Eurex Exchanges according to subsection 2.6 paragraph (3) of the Trading Conditions in connection with these Implementation Regulations. The Eurex Exchanges shall publish all necessary price corrections by means of electronic media. The manner and scope of such publication shall be determined by the Management Boards of Eurex Deutschland or of Eurex Zürich.~~

**2.2. Significant Deviation of the Mistrade Transaction Price from the Reference Price in Trading of Option Contracts on Stocks, Low Exercise Price Options (“LEPOs”), Stock Indices and Exchange Traded Shares on Index Funds**

2.2.1 In the case of option contracts on stocks, stock indices and exchange-traded shares on index funds, a deviation in the price of the ~~Erroneous Entry~~Mistrade Transaction shall be deemed significant if the price of the Erroneous Entry Transaction relative to the Reference Price deviates by more than the interval (hereinafter referred to as the “Mistrade Range”) established by the Management Boards of the Eurex Exchanges under subsections ~~63.2.1 and 6.2.2~~ for the relevant option contract.

2.2.2 (In the case of LEPOs on stocks, a deviation in the price of the ~~Erroneous Entry~~Mistrade Transaction shall be deemed significant if the price of the ~~Erroneous Entry~~Mistrade Transaction deviates by more than the Mistrade Range from the Reference Price established by the Management Boards of the Eurex Exchanges under subsection ~~63.2.1~~ for the respective LEPO contract relative to its underlying stock.)

2.2.2 The provisions of subsection ~~2.2.1~~ shall apply *mutatis mutandis* to a combination order pursuant to subsection 3.1 paragraph (1) item c of the Trading Conditions that has been mistakenly entered into the System of the Eurex Exchanges incorrectly and has been matched with two limit orders (subsection 3.1 paragraph (1) item b of the Trading Conditions). However, in respect of the two resulting transactions, whether the price of one of the transactions or of both the transactions deviates significantly from the Reference Price is to be determined separately. If the price of only one of the two transactions deviates significantly from the Reference Price within the meaning of the foregoing provisions, only such transaction shall be cancelled. The remaining transaction, the price whereof corresponds to the Reference Price, shall not be cancelled.

2.2.3 The Implementation Regulations for the Handling of Erroneous Entries in the trading of combination quotes or combination orders executed in the Combination Quote Book on option contracts set forth in subsection ~~32.5~~ shall apply to a combination order pursuant to subsection 3.1 paragraph (1) item c of the Trading Conditions that has been mistakenly entered into the System of the Eurex Exchanges incorrectly and has been matched with a combination order.

2.2.4 In the case of transactions in Delta Neutral Products, the Reference Price of the options transaction shall be used and shall be determined pursuant to the foregoing provisions. With respect to the futures transaction, there will be no separate determination of the Reference Price, as this transaction will, in the event of a significant deviation in the price of the options transaction from the determined Reference Price, be cancelled together with the options transaction.

**1.3 Form Claim**

~~The Exchange Participant claiming an erroneous entry must assert such claim against the Eurex Exchanges by telephone or fax. The assertion of such claim against any one of the Eurex Exchanges shall be deemed to have been made against all Eurex Exchanges.~~

#### **~~1.4 Cancellation~~**

~~Cancellation of the transaction by the Eurex Exchanges is effected by means of entering a countertransaction into the System of the Eurex Exchanges at the price of the Erroneous Entry Transaction.~~

#### **~~1.5 Costs~~**

~~The Eurex Exchanges shall charge a handling fee—reflecting expenses but in any case in the minimum amount of 150 EUR for EUR denominated option contracts or 250 CHF for CHF denominated option contracts per erroneous entry—to be paid by the Exchange Participant who caused the erroneous entry. All Eurex Exchange fees that arise—including those in respect of the cancellation transaction—shall be cancelled by the Eurex Exchanges.~~

#### **~~1.6 Final Provisions~~**

~~The Eurex Exchanges shall send a confirmation to the parties concerned to the effect that the relevant transaction has been cancelled by the Eurex Exchanges according to subsection 2.6 paragraph (3) of the Trading Conditions in connection with these Implementation Regulations. The Eurex Exchanges shall publish all necessary price corrections by means of electronic media. The manner and scope of such publication shall be determined by the Management Board of Eurex Deutschland or of Eurex Zürich.~~

### **~~5. Erroneous Entries in the Trading of Futures Contracts on Interest Rate Related Products~~**

#### **~~5.1 Scope of Application~~**

~~The following Implementation Regulations under subsection 2.6 paragraph (3) of the Trading Conditions relate to erroneous entries in the trading of interest rate futures.~~

#### **~~5.2 Conditions~~**

~~The Management Boards of the Eurex Exchanges shall cancel a transaction in order to ensure orderly and fair market conditions if~~

- ~~a. the price of the Erroneous Entry Transaction deviates significantly from the Reference Price and~~
- ~~b. the Exchange Participant which entered the erroneous entry claims to the Eurex Exchanges without delay that it mistakenly entered the order or quote incorrectly into the System of the Eurex Exchanges and~~
- ~~c. the transaction to be cancelled was not effected during a closing auction pursuant to subsection 4.5.3 of the Exchange Rules for Eurex Deutschland and Eurex Zürich.~~

~~The assertion of any further rights shall remain unaffected.~~

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~~In order to determine if the price of the Erroneous Entry Transaction deviates significantly from the Reference Price, both the aforementioned prices shall be set in proportion to one another in accordance with the following provisions:~~

~~The Reference Price shall generally be established as the average of the prices of the transaction effected immediately before and the transaction effected immediately following the erroneous entry. If only one of these prices is available, such price shall be used as the Reference Price.~~

~~If a Reference Price cannot be determined pursuant to the foregoing provisions or if the Reference Price so determined does not correspond to fair market prices or if a contracting party objects to the cancellation, the Eurex Exchanges shall select, from among the group of Exchange Participants admitted to trading on the Eurex Exchanges which do not have an interest in the transaction, three competent individuals (chief traders), each of whom shall calculate a market price for the futures contracts concerned; the average of the prices determined by these three individuals shall then be the Reference Price.~~

~~In the case of futures contracts on interest rate related products, the deviation in the price of the Erroneous Entry Transaction relative to the Reference Price shall be deemed significant if it exceeds the Mistrade Range established by the Management Boards of the Eurex Exchanges under subsection 6.1 for the Reference Price.~~

~~If the Erroneous Entry Transaction forms part of a spread transaction the Management Boards of the Eurex Exchanges are entitled to make the Exchange Participant which entered the erroneous entry a contracting party to the regular transaction if the cancellation of the regular transaction would result in a loss for the Exchange Participant who benefited from the erroneous entry.~~

### ~~5.3~~ **Form Claim**

~~The Exchange Participant claiming an erroneous entry must assert such claim against the Eurex Exchanges by telephone or fax. The assertion of such claim against any one of the Eurex Exchanges shall be deemed to have been made against all Eurex Exchanges.~~

### ~~5.4~~ **Cancellation**

- ~~a. Cancellation of the transaction by the Eurex Exchanges is effected by means of entering a countertransaction into the System of the Eurex Exchanges at the price of the Erroneous Entry Transaction.~~
- ~~b. Transactions effected by stop orders caused by an erroneous entry may be cancelled by the Eurex Exchanges by means of entering a countertransaction into the System of the Eurex Exchanges at the price of the original trade.~~

### ~~5.5~~ **Costs**

~~The Eurex Exchanges shall charge a handling fee — reflecting expenses but in any case in the minimum amount of 500 EUR for EUR denominated futures contracts or 800 CHF for CHF denominated futures contracts per erroneous entry — to be paid by the Exchange Participant who~~

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~~caused the erroneous entry. All Eurex Exchange fees that arise including those in respect of the cancellation transactions shall be cancelled by the Eurex Exchanges.~~

## ~~5.6~~ **Final Provisions**

~~The Eurex Exchanges shall send a confirmation to the parties concerned to the effect that the relevant transaction has been cancelled by the Eurex Exchanges according to subsection 2.6 paragraph (3) of the Trading Conditions in connection with these Implementation Regulations. The Eurex Exchanges shall publish all necessary price corrections by means of electronic media. The manner and scope of such publication shall be determined by the Management Boards of Eurex Deutschland or of Eurex Zürich.~~

## ~~2~~ **Erroneous Entries in the Trading of Option Contracts on Interest Rate Futures**

### ~~2.1~~ **Scope of Application**

~~The following Implementation Regulations under subsection 2.6 paragraph (3) of the Trading Conditions relate to erroneous entries in the trading of option contracts on interest rate futures.~~

### ~~2.2~~ **Conditions**

~~The Management Boards of the Eurex Exchanges shall cancel a transaction in order to ensure orderly and fair market conditions if~~

- ~~a. the price of the Erroneous Entry Transaction deviates significantly from the Reference Price and~~
- ~~b. the Exchange Participant which entered the erroneous entry asserts to the Eurex Exchanges without delay that it mistakenly entered the order or quote incorrectly into the System of the Eurex Exchanges.~~

~~The assertion of any further rights shall remain unaffected.~~

~~In order to determine if the price of the Erroneous Entry Transaction deviates significantly from the Reference Price, both the aforementioned prices shall be set in proportion to one another in accordance with the following provisions.~~

~~The Reference Price shall generally be established as the average of the prices of the transaction effected immediately before and the transaction effected immediately following the erroneous entry. If only one of these prices is available, such price shall be used as the Reference Price.~~

~~If a Reference Price cannot be determined pursuant to the foregoing provision or if the Reference Price so determined does not correspond to fair market conditions or a contracting party objects to the cancellation, the Eurex Exchanges, with the assistance of the option price model (Optionspreismodell) employed by them, shall determine a "theoretically fair" price and use such price as the Reference Price. Alternatively, the Eurex Exchanges shall randomly select, from among the group of Exchange Participants admitted to trading on the Eurex Exchanges which do not have an interest in the transaction, three competent individuals (chief traders), each of whom shall calculate~~

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~~a market price for the option series concerned; the average of the prices determined by these three individuals shall then be the Reference Price.~~

~~In the case of option contracts on interest rate futures, the amount by which the price of the Erroneous Entry Transaction deviates from the Reference Price shall be deemed significant if the deviation in the price of the Erroneous Entry Transaction relative to the Reference Price exceeds the Mistrade Range established by the Management Boards of the Eurex Exchanges under subsection 6.2.3 for the relevant option contract.~~

~~The regulations contained in subsection 2.2 shall apply *mutatis mutandis* to a combination order pursuant to subsection 3.1 paragraph (1) item c of the Trading Conditions that has been mistakenly entered into the System of the Eurex Exchanges incorrectly and has been matched with two limit orders (subsection 3.1 paragraph (1) item b of the Trading Conditions). However, in respect of the two resulting transactions, whether the price of one of the transactions or of both the transactions deviates significantly from the Reference Price is to be determined separately. If the price of only one of the two transactions deviates significantly from the Reference Price within the meaning of the foregoing provisions, only such transaction shall be cancelled. The remaining transaction, the price whereof corresponds to the Reference Price, shall not be cancelled.~~

~~The Implementation Regulations for the Handling of Erroneous Entries in the trading of combination quotes or combination orders on option contracts set forth in subsection 3 shall apply to a combination order pursuant to subsection 3.1 paragraph (1) item c of the Trading Conditions that has been mistakenly entered into the System of the Eurex Exchanges incorrectly and has been matched with a combination order.~~

~~In the case of transactions in Delta Neutral Products, the Reference Price of the options transaction shall be used and shall be determined pursuant to the foregoing provisions. With respect to the futures transaction, there will be no separate determination of the Reference Price, as this transaction will, in the event of a significant deviation of the price of the options transaction from the determined Reference Price, be cancelled together with the options transaction.~~

### ~~2.3~~ **Form Claim**

~~The Exchange Participant claiming an erroneous entry must assert such claim against the Eurex Exchanges by telephone or fax. The assertion of such claim against any one of the Eurex Exchanges shall be deemed to have been made against all Eurex Exchanges.~~

### ~~2.4~~ **Cancellation**

~~Cancellation of the transaction by the Eurex Exchanges is effected by means of entering a countertransaction into the System of the Eurex Exchanges at the price of the Erroneous Entry Transaction.~~

### ~~2.5~~ **Costs**

~~The Eurex Exchanges shall charge a handling fee — reflecting expenses but in any case in the minimum amount of 150 EUR for EUR denominated option contracts or 250 CHF for CHF denominated option contracts per erroneous entry — to be paid by the Exchange Participant who caused the erroneous entry. All Eurex Exchange fees that arise — including those in respect of the cancellation transaction — shall be cancelled by the Eurex Exchanges.~~

## ~~2.6~~ **Final Provisions**

~~The Eurex Exchanges shall send a confirmation to the parties concerned to the effect that the relevant transaction has been cancelled by the Eurex Exchanges according to subsection 2.6 paragraph (3) of the Trading Conditions in connection with these Implementation Regulations. The Eurex Exchanges shall publish all necessary price corrections by means of electronic media. The manner and scope of such publication shall be determined by the Management Boards of Eurex Deutschland or of Eurex Zürich.~~

## ~~2.3~~ **Significant Deviation of a Mistrade Transaction Price from the Reference Price**~~Erroneous Entries~~ in the Trading of Combination Quotes or Combination Orders on Option Contracts

### ~~3.1~~ **Scope of Application**

~~2.3.1~~ The following Implementation Regulations ~~under subsection 2.6 paragraph (3)~~ of the Trading Conditions relate to erroneous entries in the trading of combination quotes or combination orders for option contracts insofar as such combination quotes or combination orders have been executed through a Combinations Quote Book. The provisions below shall apply accordingly with regard to erroneous entries in the trading of options strategies for option contracts or options volatility strategies for option and futures contracts if orders are executed in the Strategy Trading Orderbook.

### ~~3.2~~ **Conditions**

~~The Management Boards of the Eurex Exchanges shall cancel transactions effected by the execution of combination quotes or combination orders through a Combinations Quote Book (hereinafter referred to as “Options Combinations”) in order to ensure orderly and fair market conditions if~~

- ~~a. the price of the Erroneous Entry Transaction deviates significantly from the Reference Price and~~
- ~~b. the Exchange Participant which entered the erroneous entry asserts to the Eurex Exchanges without delay that it mistakenly entered the combination quote or combination order incorrectly into the System of the Eurex Exchanges.~~

~~The assertion of any further rights shall remain unaffected.~~

~~For the purpose of determining a Reference Price, the Eurex Exchanges shall select, from among the group of Exchange Participants which do not have an interest in the transaction, three competent~~

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~~individuals (chief traders), each of whom shall calculate a market price for the Options Combination concerned; the average of the prices determined by these three individuals shall then be the Reference Price. In the case of transactions, concluded in the Book via execution of combined or respectively~~

2.3.2 ~~In the case of transactions that have been concluded in the Combination Quote Book by the execution of combination quotes or respectively combination orders (hereinafter "Options Combinations") in the Combinations Quote Book;~~ the deviation in the price of the ~~Erroneous Entry~~Mistrade Transaction relative to the Reference Price shall be deemed significant ~~and the cancellation of all the transactions underlying the Options Combinations considered~~ if the price of the ~~Erroneous Entry~~Mistrade Transaction exceeds the Mistrade Range of the Reference Price established by the Management Boards of the Eurex Exchanges under subsection ~~6~~3.2 for the option contracts underlying the relevant Options Combinations.

2.3.3 ~~The specific provisions below shall apply accordingly with regard to erroneous entries in the trading of options strategies for option contracts or options volatility strategies for option and futures contracts if orders are executed in the Strategy Trading Orderbook. the Mistrade Ranges to be determined, according to subsection 3.2, shall be applied to option strategies with two contracts at 100 percent, to option strategies with three contracts at 125 percent and to option strategies with four contracts as well as to option volatility strategies at 150 percent executed in the Strategy Trading Book..~~

2.3.4 ~~If, pursuant to subsection 2.3.2 or 2.3.3, a significant deviation in the Mistrade Transaction Price from the Reference Price and if the remaining requirements according to number 1 are given, the Boards of Management shall cancel the transactions underlying an Options Combination.~~

### 3.3 ~~Form Claim~~

~~The Exchange Participant claiming an erroneous entry must assert such claim against the Eurex Exchanges by telephone or fax. The assertion of such claim against any one of the Eurex Exchanges shall be deemed to have been made against all Eurex Exchanges.~~

### ~~3.4~~ **Cancellation**

~~Cancellation of the transactions underlying an Options Combination by the Eurex Exchanges is effected by means of entering corresponding countertransactions into the System of the Eurex Exchanges.~~

### ~~3.5~~ **Costs**

~~The Eurex Exchanges shall charge a handling fee—reflecting expenses but in any case in the minimum amount of 150 EUR for EUR-denominated option contracts or 250 CHF for CHF-denominated option contracts per erroneous entry—to be paid by the Exchange Participant who caused the erroneous entry. All Eurex Exchange fees that arise—including those in respect of the cancellation transactions—shall be cancelled by the Eurex Exchanges.~~

### ~~3.6~~ **Final Provisions**

~~The Eurex Exchanges shall send a confirmation to the parties concerned to the effect that the transactions underlying the Options Combination have been cancelled by the Eurex Exchanges according to subsection 2.6 paragraph (3) of the Trading Conditions in connection with these Implementation Regulations. The Eurex Exchanges shall publish all necessary price corrections by means of electronic media. The manner and scope of such publication shall be determined by the Management Boards of Eurex Deutschland or of Eurex Zürich.~~

## ~~63~~ **Appendices: Mistrade Ranges**

### ~~63.1~~ **1 Futures Contracts**

A deviation of the Mistrade Transaction Price from the Reference Price shall be deemed significant if ~~the deviation~~ in the price of the Erroneous Entry Mistrade Transaction relative to deviates from the Reference Price is at least of more than 20% of the margin parameters for the corresponding futures contract.

### ~~63.2~~ **2 Option Contracts**

#### ~~63.2.1~~ **21 Option Contracts on Stocks, Low Exercise Price Options (and “LEPOs”) as well as Option Contracts on Exchange-traded Shares on Index Funds (“EXTFs”)**

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A deviation of the Mistrade Transaction Price from the Reference Price ~~in~~ the case of LEPOs on stocks shall be deemed significant, ~~the deviation in the price of the Erroneous Entry Transaction relative to the Reference Price shall be deemed significant~~ if it exceeds more than 50% of the respectively valid maximum spread for stock options or more than~~at least~~ 1% of the LEPO price.

### ~~63.2.1.1~~ Dutch stock options

| Reference Price (EUR)                              | Mistrade Range (EUR) |      | Reference Price (EUR) | Mistrade Range (EUR) |       | Reference Price (EUR) | Mistrade Range (EUR) |       |
|--|----------------------|------|-----------------------|----------------------|-------|-----------------------|----------------------|-------|
|  | Maturity (Months)    |      |                       | Maturity (Months)    |       |                       | Maturity (Months)    |       |
|  | ≤24                  | > 24 |                       | ≤24                  | > 24  |                       | ≤24                  | > 24  |
| <b>Stocks- and EXTF Options denominated in EUR</b> |                      |      |                       |                      |       |                       |                      |       |
| <b>Class 1</b>                                     |                      |      | <b>Class 2</b>        |                      |       | <b>Class 3</b>        |                      |       |
| 0 - 1,00   | 0,10                 | 0,15 | 0 - 1,50              | 0,15                 | 0,23  | 0 - 2,00              | 0,20                 | 0,30  |
| 1,01 - 15,00                                       | 10%                  | 15%  | 1,51 - 22,50          | 10%                  | 15%   | 2,01 - 30,00          | 10%                  | 15%   |
| > 15,00  | 1,50                 | 2,25 | > 22,50               | 2,25                 | 3,38  | > 30,00               | 3,00                 | 4,50  |
| <b>Class 4</b>                                     |                      |      | <b>Class 5</b>        |                      |       | <b>Class 6</b>        |                      |       |
| 0 - 1,00   | 0,15                 | 0,20 | 0 - 1,50              | 0,23                 | 0,30  | 0 - 2,00              | 0,30                 | 0,40  |
| 1,01 - 15,00                                       | 15%                  | 20%  | 1,51 - 22,50          | 15%                  | 20%   | 2,01 - 30,00          | 15%                  | 20%   |
| > 15,00  | 2,25                 | 3,00 | > 22,50               | 3,38                 | 4,50  | > 30,00               | 4,50                 | 6,00  |
| <b>Class 7</b>                                     |                      |      | <b>Class 8</b>        |                      |       | <b>Class 9</b>        |                      |       |
| 0 - 1,00   | 0,20                 | 0,25 | 0 - 1,50              | 0,30                 | 0,38  | 0 - 2,00              | 0,40                 | 0,50  |
| 1,01 - 15,00                                       | 20%                  | 25%  | 1,51 - 22,50          | 20%                  | 25%   | 2,01 - 30,00          | 20%                  | 25%   |
| > 15,00  | 3,00                 | 3,75 | > 22,50               | 4,50                 | 5,63  | > 30,00               | 6,00                 | 7,50  |
| <b>Stocks- and EXTF Options denominated in CHF</b> |                      |      |                       |                      |       |                       |                      |       |
| <b>Class 1</b>                                     |                      |      | <b>Class 2</b>        |                      |       | <b>Class 3</b>        |                      |       |
| 0 - 1,50   | 0,15                 | 0,23 | 0 - 3,00              | 0,30                 | 0,45  | 0 - 7,50              | 0,75                 | 1,13  |
| 1,51 - 22,50                                       | 10%                  | 15%  | 3,01 - 45,00          | 10%                  | 15%   | 7,51 - 75,00          | 10%                  | 15%   |
| > 22,50  | 2,25                 | 3,38 | > 45,00               | 4,50                 | 6,75  | > 75,00               | 7,50                 | 11,25 |
| <b>Class 4</b>                                     |                      |      | <b>Class 5</b>        |                      |       | <b>Class 6</b>        |                      |       |
| 0 - 1,50   | 0,23                 | 0,30 | 0 - 3,00              | 0,45                 | 0,60  | 0 - 7,50              | 1,13                 | 1,50  |
| 1,51 - 22,50                                       | 15%                  | 20%  | 3,01 - 45,00          | 15%                  | 20%   | 7,51 - 75,00          | 15%                  | 20%   |
| > 22,50  | 3,38                 | 4,50 | > 45,00               | 6,75                 | 9,00  | > 75,00               | 11,25                | 15,00 |
| <b>Class 7</b>                                     |                      |      | <b>Class 8</b>        |                      |       | <b>Class 9</b>        |                      |       |
| 0 - 1,50   | 0,30                 | 0,38 | 0 - 3,00              | 0,60                 | 0,75  | 0 - 7,50              | 1,50                 | 1,88  |
| 1,51 - 22,50                                       | 20%                  | 25%  | 3,01 - 45,00          | 20%                  | 25%   | 7,51 - 75,00          | 20%                  | 25%   |
| > 22,50  | 4,50                 | 5,63 | > 45,00               | 9,00                 | 11,25 | > 75,00               | 15,00                | 18,75 |

**Classification**

| <u>Products</u>   | <u>Product-Symbol</u> | <u>Class</u> | <u>Products</u>                   | <u>Product-Symbol</u> | <u>Class</u> |
|---|-----------------------|--------------|-----------------------------------|-----------------------|--------------|
| <b>Stock Options on</b>   |                       |              |                                   |                       |              |
| <b>Components of the Dow Jones EURO STOXX<sup>SM</sup> 50 Index</b> |                       |              |                                   |                       |              |
| <u>ABN Amro</u>   | <u>AAR</u>            | <u>1</u>     | <u>ING</u>                        | <u>INN</u>            | <u>1</u>     |
| <u>Aegon</u>  | <u>AEN</u>            | <u>1</u>     | <u>Lafarge</u>                    | <u>CIL</u>            | <u>2</u>     |
| <u>Ahold</u>  | <u>AHO</u>            | <u>1</u>     | <u>L'Oréal</u>                    | <u>LOR</u>            | <u>1</u>     |
| <u>Air Liquide</u>  | <u>AIR</u>            | <u>5</u>     | <u>LVMH</u>                       | <u>MOH</u>            | <u>1</u>     |
| <u>Alcatel</u>  | <u>CGE</u>            | <u>4</u>     | <u>Münchener Rückversicherung</u> | <u>MUV2</u>           | <u>2</u>     |
| <u>Allianz Holding</u>  | <u>ALV</u>            | <u>2</u>     | <u>Nokia</u>                      | <u>NOA3</u>           | <u>1</u>     |
| <u>AXA</u>  | <u>AXA</u>            | <u>1</u>     | <u>Philips</u>                    | <u>PHI1</u>           | <u>1</u>     |
| <u>BASF</u>   | <u>BAS</u>            | <u>1</u>     | <u>Royal Dutch</u>                | <u>ROY</u>            | <u>1</u>     |
| <u>Bayer</u>  | <u>BAY</u>            | <u>1</u>     | <u>RWE</u>                        | <u>RWE</u>            | <u>1</u>     |
| <u>BNP Paribas</u>  | <u>BNP</u>            | <u>1</u>     | <u>Saint-Gobain</u>               | <u>GOB</u>            | <u>1</u>     |
| <u>Carrefour</u>  | <u>CAR</u>            | <u>1</u>     | <u>Sanofi-Synthelabo</u>          | <u>SNW</u>            | <u>4</u>     |
| <u>Crédit Agricole</u>  | <u>XCA</u>            | <u>4</u>     | <u>Sanpaolo IMI</u>               | <u>PAO5</u>           | <u>4</u>     |
| <u>DaimlerChrysler</u>  | <u>DCX</u>            | <u>1</u>     | <u>SAP</u>                        | <u>SAP</u>            | <u>3</u>     |
| <u>Danone</u>   | <u>BSN</u>            | <u>1</u>     | <u>Siemens</u>                    | <u>SIE</u>            | <u>2</u>     |
| <u>Deutsche Bank</u>  | <u>DBK</u>            | <u>1</u>     | <u>Société Générale</u>           | <u>SGE</u>            | <u>5</u>     |
| <u>Deutsche Telekom</u>   | <u>DTE</u>            | <u>1</u>     | <u>Suez</u>                       | <u>LYO</u>            | <u>1</u>     |
| <u>E.ON</u>   | <u>EOA</u>            | <u>1</u>     | <u>Telecom Italia</u>             | <u>TQI5</u>           | <u>4</u>     |
| <u>Enel</u>   | <u>ENL5</u>           | <u>4</u>     | <u>TIM</u>                        | <u>TIM5</u>           | <u>1</u>     |
| <u>ENI</u>  | <u>ENT5</u>           | <u>4</u>     | <u>Total</u>                      | <u>TOTB</u>           | <u>3</u>     |
| <u>Fortis</u>   | <u>FO4</u>            | <u>1</u>     | <u>UniCredito Italiano</u>        | <u>CRI5</u>           | <u>4</u>     |
| <u>France Télécom</u>   | <u>FTE</u>            | <u>1</u>     | <u>Unilever</u>                   | <u>UNI</u>            | <u>1</u>     |
| <u>Generali</u>   | <u>ASG5</u>           | <u>4</u>     | <u>Vivendi Universal</u>          | <u>VVU</u>            | <u>1</u>     |
| <b>Components of the SMI<sup>®</sup> Index</b>                      |                       |              |                                   |                       |              |
| <u>ABB</u>  | <u>ABBN</u>           | <u>1</u>     | <u>Novartis</u>                   | <u>NOVN</u>           | <u>1</u>     |
| <u>Adecco</u>   | <u>ADEN</u>           | <u>4</u>     | <u>Roche</u>                      | <u>ROG</u>            | <u>2</u>     |
| <u>Bâloise</u>  | <u>BALN</u>           | <u>4</u>     | <u>Schweizer Rückversicherung</u> | <u>RUKN</u>           | <u>1</u>     |
| <u>Ciba</u>   | <u>CIBN</u>           | <u>1</u>     | <u>Serono</u>                     | <u>SEQ</u>            | <u>3</u>     |
| <u>CIE Financière Richemont</u>                                     | <u>CFR</u>            | <u>4</u>     | <u>SGS Surveillance Holding</u>   | <u>SGSN</u>           | <u>6</u>     |
| <u>Clariant</u>   | <u>CLN</u>            | <u>4</u>     | <u>Swatch Group</u>               | <u>UHRN</u>           | <u>4</u>     |
| <u>Credit Suisse</u>  | <u>CSGN</u>           | <u>1</u>     | <u>Swiss Life Holding</u>         | <u>SLHN</u>           | <u>2</u>     |
| <u>Givaudan</u>   | <u>GIVN</u>           | <u>6</u>     | <u>Swisscom</u>                   | <u>SCMN</u>           | <u>3</u>     |
| <u>Holcim</u>   | <u>HOLN</u>           | <u>4</u>     | <u>Syngenta</u>                   | <u>SYNN</u>           | <u>5</u>     |
| <u>Julius Bär</u>   | <u>BAER</u>           | <u>6</u>     | <u>Synthes</u>                    | <u>SYST</u>           | <u>8</u>     |
| <u>Kudelski</u>   | <u>KUD</u>            | <u>4</u>     | <u>UBS</u>                        | <u>UBSN</u>           | <u>1</u>     |
| <u>Lonza</u>  | <u>LONN</u>           | <u>4</u>     | <u>Unaxis Holding</u>             | <u>UNAX</u>           | <u>5</u>     |

**Implementation Regulations for the  
Handling of Erroneous Entries  
at Eurex Deutschland and Eurex Zürich**

Eurex05e

November/January 1, 20045

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| <u>Products</u>               | <u>Product-Symbol</u> | <u>Class</u> | <u>Products</u>             | <u>Product-Symbol</u> | <u>Class</u> |
|-------------------------------|-----------------------|--------------|-----------------------------|-----------------------|--------------|
| <u>Nestlé</u>                 | <u>NESN</u>           | <u>3</u>     | <u>Zurich Fin. Services</u> | <u>ZURN</u>           | <u>3</u>     |
| <b>Further Stocks</b>         |                       |              |                             |                       |              |
| <u>Accor</u>                  | <u>ACR</u>            | <u>4</u>     | <u>Intel</u>                | <u>INL</u>            | <u>7</u>     |
| <u>Adidas</u>                 | <u>ADS</u>            | <u>5</u>     | <u>Karstadt Quelle</u>      | <u>KAR</u>            | <u>7</u>     |
| <u>AGF</u>                    | <u>AGF</u>            | <u>4</u>     | <u>KPN</u>                  | <u>KPN</u>            | <u>1</u>     |
| <u>Aixtron</u>                | <u>AIX</u>            | <u>7</u>     | <u>Linde</u>                | <u>LIN</u>            | <u>7</u>     |
| <u>Akzo Nobel</u>             | <u>AKU</u>            | <u>4</u>     | <u>Lufthansa</u>            | <u>LHA</u>            | <u>4</u>     |
| <u>Altana</u>                 | <u>ALT</u>            | <u>4</u>     | <u>MAN</u>                  | <u>MAN</u>            | <u>7</u>     |
| <u>ASML</u>                   | <u>ASM</u>            | <u>1</u>     | <u>Mediaset</u>             | <u>MDS5</u>           | <u>7</u>     |
| <u>Autostrade</u>             | <u>AOP5</u>           | <u>7</u>     | <u>Metro</u>                | <u>MEO</u>            | <u>4</u>     |
| <u>Aventis</u>                | <u>AVE</u>            | <u>1</u>     | <u>Microsoft</u>            | <u>MSF</u>            | <u>7</u>     |
| <u>Banca Intesa</u>           | <u>IES5</u>           | <u>7</u>     | <u>MLP</u>                  | <u>MLP</u>            | <u>4</u>     |
| <u>Beiersdorf</u>             | <u>BEI</u>            | <u>8</u>     | <u>Mobilcom</u>             | <u>MOB</u>            | <u>7</u>     |
| <u>BMW</u>                    | <u>BMW</u>            | <u>1</u>     | <u>Numico</u>               | <u>NUT</u>            | <u>4</u>     |
| <u>Bouygues</u>               | <u>BYG</u>            | <u>7</u>     | <u>Oracle</u>               | <u>ORC</u>            | <u>7</u>     |
| <u>Buhrmann</u>               | <u>KNP</u>            | <u>7</u>     | <u>Peugeot</u>              | <u>PEU</u>            | <u>4</u>     |
| <u>Cap Gemini</u>             | <u>CGM</u>            | <u>4</u>     | <u>Pinault-Printemps</u>    | <u>PPX</u>            | <u>5</u>     |
| <u>Casino Guichard</u>        | <u>CAJ</u>            | <u>7</u>     | <u>Porsche</u>              | <u>POR3</u>           | <u>6</u>     |
| <u>Cisco</u>                  | <u>CIS</u>            | <u>7</u>     | <u>Puma</u>                 | <u>PUM</u>            | <u>9</u>     |
| <u>Citigroup</u>              | <u>TRV</u>            | <u>7</u>     | <u>Qiagen</u>               | <u>QIA</u>            | <u>7</u>     |
| <u>Commerzbank</u>            | <u>CBK</u>            | <u>1</u>     | <u>Renault</u>              | <u>RNL</u>            | <u>4</u>     |
| <u>Continental</u>            | <u>CON</u>            | <u>7</u>     | <u>Schering</u>             | <u>SCH</u>            | <u>4</u>     |
| <u>Degussa</u>                | <u>DGX</u>            | <u>7</u>     | <u>Schneider Electric</u>   | <u>SND</u>            | <u>7</u>     |
| <u>Depfa</u>                  | <u>DEP</u>            | <u>7</u>     | <u>Sodexho Alliance</u>     | <u>SJ7</u>            | <u>4</u>     |
| <u>Deutsche Börse</u>         | <u>DB1</u>            | <u>4</u>     | <u>STMicroelectronics</u>   | <u>SGM</u>            | <u>4</u>     |
| <u>Deutsche Post</u>          | <u>DPW</u>            | <u>1</u>     | <u>Stora Enso</u>           | <u>ENUR</u>           | <u>4</u>     |
| <u>Deutsche Postbank</u>      | <u>DPB</u>            | <u>7</u>     | <u>Sulzer</u>               | <u>SUN</u>            | <u>6</u>     |
| <u>Dexia</u>                  | <u>DXB</u>            | <u>4</u>     | <u>Sun</u>                  | <u>SSY</u>            | <u>7</u>     |
| <u>DSM</u>                    | <u>DSM</u>            | <u>7</u>     | <u>Telecom Italia RNC</u>   | <u>TQIR</u>           | <u>4</u>     |
| <u>EADS</u>                   | <u>EAD</u>            | <u>4</u>     | <u>TeliaSonera</u>          | <u>TLSN</u>           | <u>4</u>     |
| <u>Elisa Communications</u>   | <u>EIA</u>            | <u>7</u>     | <u>TF1</u>                  | <u>FSE</u>            | <u>7</u>     |
| <u>Elsevier</u>               | <u>ELV</u>            | <u>7</u>     | <u>Thalès</u>               | <u>CSF</u>            | <u>4</u>     |
| <u>EMC</u>                    | <u>EMP</u>            | <u>7</u>     | <u>Thomson</u>              | <u>TNM</u>            | <u>7</u>     |
| <u>Epcos</u>                  | <u>EPC</u>            | <u>4</u>     | <u>ThyssenKrupp</u>         | <u>TKA</u>            | <u>4</u>     |
| <u>Fiat</u>                   | <u>FIA5</u>           | <u>4</u>     | <u>Tieto Enator</u>         | <u>TTEB</u>           | <u>4</u>     |
| <u>Fresenius Medical Care</u> | <u>FME</u>            | <u>7</u>     | <u>Time Warner</u>          | <u>AOL</u>            | <u>7</u>     |
| <u>General Electric</u>       | <u>GEC</u>            | <u>7</u>     | <u>T-Online</u>             | <u>TOI</u>            | <u>4</u>     |
| <u>Getronics</u>              | <u>GTO</u>            | <u>7</u>     | <u>TPG</u>                  | <u>TPG</u>            | <u>7</u>     |
| <u>Hagemeyer</u>              | <u>HMY</u>            | <u>7</u>     | <u>TUI</u>                  | <u>TUI</u>            | <u>7</u>     |
| <u>Heineken</u>               | <u>HNK</u>            | <u>4</u>     | <u>UPM-Kymmene</u>          | <u>RPL</u>            | <u>1</u>     |
| <u>Henkel</u>                 | <u>HEN3</u>           | <u>7</u>     | <u>Van der Moolen</u>       | <u>VMH</u>            | <u>7</u>     |

| <u>Products</u>            | <u>Product-Symbol</u> | <u>Class</u> | <u>Products</u>                 | <u>Product-Symbol</u> | <u>Class</u> |
|----------------------------|-----------------------|--------------|---------------------------------|-----------------------|--------------|
| <u>Hypo Real Estate</u>    | <u>HRX</u>            | <u>7</u>     | <u>Veolia Environnement</u>     | <u>VVD</u>            | <u>7</u>     |
| <u>HypoVereinsbank</u>     | <u>HVM</u>            | <u>1</u>     | <u>Vinci</u>                    | <u>SQU</u>            | <u>8</u>     |
| <u>IBM</u>                 | <u>IBM</u>            | <u>8</u>     | <u>VNU</u>                      | <u>VNU</u>            | <u>4</u>     |
| <u>IHC Caland</u>          | <u>IHC</u>            | <u>7</u>     | <u>VW</u>                       | <u>VOW</u>            | <u>1</u>     |
| <u>Infineon</u>            | <u>IFX</u>            | <u>4</u>     | <u>Wolters Kluwer</u>           | <u>WOS</u>            | <u>7</u>     |
| <b><u>EXTF-Options</u></b> | -                     | -            | -                               | -                     | -            |
| <u>DAX EX</u>              | <u>EXS1</u>           | <u>4</u>     | <u>iShares DJ EURO STOXX 50</u> | <u>EUN2</u>           | <u>4</u>     |
| <u>DJ EURO STOXX 50 EX</u> | <u>EXW1</u>           | <u>4</u>     | <u>XMTCH on SMI</u>             | <u>XMT</u>            | <u>4</u>     |

| <u>Reference price (EUR)</u>                      | <u>Mistrade Range (EUR)</u>        |  |
|---|------------------------------------|--|
|   | <u>DJ EURO STOXX 50 Components</u> | <u>Non-DJ EURO STOXX 50 Components</u> |
| <b><u>Maturity ≤ 12 Months</u></b>                |                                    |  |
| <u>0.00—0.50</u>                                  | <u>0.15</u>                        | <u>0.15</u>                            |
| <u>0.51—2.50</u>                                  | <u>0.15</u>                        | <u>0.20</u>                            |
| <u>2.51—5.00</u>                                  | <u>0.20</u>                        | <u>0.30</u>                            |
| <u>5.01—10.00</u>                                 | <u>0.30</u>                        | <u>0.40</u>                            |
| <u>10.01—20.00</u>                                | <u>0.40</u>                        | <u>0.50</u>                            |
| <u>&gt;20.00</u>                                  | <u>0.60</u>                        | <u>0.65</u>                            |
| <b><u>12 Months &lt; Maturity ≤ 24 Months</u></b> |                                    |  |
| <u>0.00—0.50</u>                                  | <u>0.15</u>                        | <u>0.20</u>                            |
| <u>0.51—2.50</u>                                  | <u>0.15</u>                        | <u>0.30</u>                            |
| <u>2.51—5.00</u>                                  | <u>0.20</u>                        | <u>0.40</u>                            |
| <u>5.01—10.00</u>                                 | <u>0.30</u>                        | <u>0.50</u>                            |
| <u>10.01—20.00</u>                                | <u>0.40</u>                        | <u>0.60</u>                            |
| <u>&gt;20.00</u>                                  | <u>0.60</u>                        | <u>0.70</u>                            |
| <b><u>24 Months &lt; Maturity ≤ 36 Months</u></b> |                                    |  |
| <u>0.00—0.50</u>                                  | <u>0.15</u>                        | <u>0.30</u>                            |
| <u>0.51—2.50</u>                                  | <u>0.20</u>                        | <u>0.40</u>                            |
| <u>2.51—5.00</u>                                  | <u>0.30</u>                        | <u>0.50</u>                            |
| <u>5.01—10.00</u>                                 | <u>0.40</u>                        | <u>0.60</u>                            |
| <u>10.01—20.00</u>                                | <u>0.50</u>                        | <u>0.70</u>                            |
| <u>&gt;20.00</u>                                  | <u>0.60</u>                        | <u>0.80</u>                            |

±Classification

| Option on      | Product symbol | DJ-EURO-STOXX-50-Components? |
|----------------|----------------|------------------------------|
| ABN-Amro       | AAR            | Y                            |
| Aegon          | AEN            | Y                            |
| Akzo-Nobel     | AKU            | N                            |
| Ahold          | AHO            | Y                            |
| ASML           | ASM            | N                            |
| ING            | INN            | Y                            |
| DSM            | DSM            | N                            |
| Elsevier       | ELV            | N                            |
| Fortis         | FO4            | Y                            |
| Getronics      | GTO            | N                            |
| IHG-Caland     | IHG            | N                            |
| Hagemeyer      | HMY            | N                            |
| Heineken       | HNK            | N                            |
| Buhrmann       | KNP            | N                            |
| KPN            | KPN            | N                            |
| Numico         | NUT            | N                            |
| Philips        | PHI            | Y                            |
| Royal-Dutch    | ROY            | Y                            |
| TPG            | TPG            | N                            |
| Unilever       | UNI            | Y                            |
| Van-der-Moolen | VMH            | N                            |
| VNU            | VNU            | N                            |
| Wolters-Kluwer | WOS            | N                            |

~~6.2.1.2 Option contracts on Italian stocks~~

| Reference price (EUR) | Mistrade Range (EUR) |
|-----------------------|----------------------|
| 0—0.50                | 0.10                 |
| 0.51—15.00            | 20%                  |
| > 15.00               | 3.00                 |

~~6.2.1.3 Other option contracts on stocks and option contracts on exchange-traded shares on index funds~~

| Class-I         |                | Class-II        |                | Class-III       |                |
|-----------------|----------------|-----------------|----------------|-----------------|----------------|
| Reference price | Mistrade Range | Reference price | Mistrade Range | Reference price | Mistrade Range |
| -               | -              | -               | -              | -               | -              |

| <del>Class-I -</del>   |                           | <del>Class-II -</del>      |                           | <del>Class-III -</del>     |                           |
|--|---------------------------|----------------------------|---------------------------|----------------------------|---------------------------|
| <del>Reference price</del>   | <del>Mistrade-Range</del> | <del>Reference price</del> | <del>Mistrade-Range</del> | <del>Reference price</del> | <del>Mistrade-Range</del> |
| <del>Option contracts on stocks and exchange traded shares in index funds denominated in EUR</del> |                           |                            |                           |                            |                           |
| <del>0-1.00</del>  | <del>0.10</del>           | <del>0-2.00</del>          | <del>0.40</del>           | <del>0-5.00</del>          | <del>1.00</del>           |
| <del>1.01-15.00</del>  | <del>20%</del>            | <del>2.01-30.00</del>      | <del>20%</del>            | <del>5.01-50.00</del>      | <del>20%</del>            |
| <del>&gt;15.00</del>   | <del>3.00</del>           | <del>&gt;30.00</del>       | <del>6.00</del>           | <del>&gt;50.00</del>       | <del>10.00</del>          |
| <del>Option contracts on stocks and exchange traded shares in index funds denominated in CHF</del> |                           |                            |                           |                            |                           |
| <del>0-2.00</del>  | <del>0.40</del>           | <del>0-5.00</del>          | <del>1.00</del>           | <del>0-15.00</del>         | <del>3.00</del>           |
| <del>2.01-15.00</del>  | <del>20%</del>            | <del>5.01-30.00</del>      | <del>20%</del>            | <del>15.01-75.00</del>     | <del>20%</del>            |
| <del>&gt;15.00</del>   | <del>3.00</del>           | <del>&gt;30.00</del>       | <del>6.00</del>           | <del>&gt;75.00</del>       | <del>15.00</del>          |

## 2Classification

| <del>Class-I -</del>                   |      | <del>Class-II -</del>      |      | <del>Class-III -</del> |     |
|--|------|----------------------------|------|------------------------|-----|
| <del>Option contracts on stocks-</del> |      |                            |      |                        |     |
| <del>1. German stock options</del>     |      |                            |      |                        |     |
| Adidas                                 | ADS  | Allianz Holding            | ALV  | Porsche                | POR |
| Altana                                 | ALT  | Beiersdorf                 | BEI  | Puma                   | PUM |
| BASF                                   | BAS  | Deutsche Bank              | DBK  | SAP                    | SAP |
| HypoVereinsbank                        | HVM  | Münchener Rückversicherung | MUV2 | -                      | -   |
| Bayer                                  | BAY  | -                          | -    | -                      | -   |
| BMW                                    | BMW  | -                          | -    | -                      | -   |
| Commerzbank                            | CBK  | -                          | -    | -                      | -   |
| Continental                            | CON  | -                          | -    | -                      | -   |
| DaimlerCrysler                         | DCX  | -                          | -    | -                      | -   |
| Degussa                                | DGX  | -                          | -    | -                      | -   |
| Depfa                                  | DEP  | -                          | -    | -                      | -   |
| Deutsche Börse                         | DB1  | -                          | -    | -                      | -   |
| Deutsche Post                          | DPW  | -                          | -    | -                      | -   |
| Deutsche Telekom                       | DTE  | -                          | -    | -                      | -   |
| EM.TV                                  | ETV  | -                          | -    | -                      | -   |
| E.ON                                   | EOA  | -                          | -    | -                      | -   |
| Fresenius Medical Care                 | FME  | -                          | -    | -                      | -   |
| Henkel Vz-                             | HEN3 | -                          | -    | -                      | -   |
| Hypo Real Estate                       | HRX  | -                          | -    | -                      | -   |
| Infineon                               | IFX  | -                          | -    | -                      | -   |
| Karstadt Quelle                        | KAR  | -                          | -    | -                      | -   |
| Linde                                  | LIN  | -                          | -    | -                      | -   |
| Lufthansa                              | LHA  | -                          | -    | -                      | -   |
| MAN                                    | MAN  | -                          | -    | -                      | -   |

| <b>Class-I</b>                  | -          | <b>Class-II</b>   | -           | <b>Class-III</b> | - |
|---------------------------------|------------|-------------------|-------------|------------------|---|
| Metro                           | MEO        | -                 | -           | -                | - |
| MLP                             | MLP        | -                 | -           | -                | - |
| RWE                             | RWE        | -                 | -           | -                | - |
| Schering                        | SGH        | -                 | -           | -                | - |
| Siemens                         | SIE        | -                 | -           | -                | - |
| ThyssenKrupp                    | TKA        | -                 | -           | -                | - |
| TUI                             | TUI        | -                 | -           | -                | - |
| VW                              | VOW        | -                 | -           | -                | - |
| <b>2. Finnish stock options</b> |            | -                 | -           | -                | - |
| Elisa-Communications            | EIA        | -                 | -           | -                | - |
| Nokia                           | NOA3       | -                 | -           | -                | - |
| Stora-Enso                      | ENUR       | -                 | -           | -                | - |
| TeliaSonera                     | TLSN       | -                 | -           | -                | - |
| Tieto-Enator                    | TTEB       | -                 | -           | -                | - |
| UPM-Kymmene-Corporation         | RPL        | -                 | -           | -                | - |
| <b>3. French stock options</b>  |            | -                 | -           | -                | - |
| Accor                           | ACR / ACR5 | Air-Liquide       | AIR / AIR5  | -                | - |
| AGF                             | AGF / AGF5 | Casino-Guichard   | CAJ / CAJ5  | -                | - |
| Alcatel                         | GGE / GGE5 | Danone            | BSN / BSN5  | -                | - |
| Aventis                         | AVE / AVE5 | L'Oréal           | LOR / LOR5  | -                | - |
| AXA                             | AXA / AXA5 | Pinault-Printemps | PPX / PPX5  | -                | - |
| BNP-Paribas                     | BNP / BNP5 | Société Générale  | SGE / SGE5  | -                | - |
| Bouygues                        | BYG / BYG5 | Total             | TOTB / TOT5 | -                | - |
| Cap-Gemini                      | GGM / GGM5 | -                 | -           | -                | - |
| Carrefour                       | CAR / CAR5 | -                 | -           | -                | - |
| Crédit-Agricole                 | XCA / XCA5 | -                 | -           | -                | - |
| Dexia                           | DXB / DXB5 | -                 | -           | -                | - |
| EADS                            | EAD / EAD5 | -                 | -           | -                | - |
| France-Télécom                  | FTE / FTE5 | -                 | -           | -                | - |
| Lafarge                         | CIL / CIL5 | -                 | -           | -                | - |
| LVMH                            | MOH / MOH5 | -                 | -           | -                | - |
| Orange                          | OAG        | -                 | -           | -                | - |
| Peugeot                         | PEU / PEU5 | -                 | -           | -                | - |
| Renault                         | RNL / RNL5 | -                 | -           | -                | - |
| Saint-Gobain                    | GOB / GOB5 | -                 | -           | -                | - |
| Sanofi-Synthelabo               | SNW / SNW5 | -                 | -           | -                | - |
| Schneider-Electric              | SND / SND5 | -                 | -           | -                | - |
| Sodexo-Alliance                 | SJ7 / SJ75 | -                 | -           | -                | - |
| STMicroelectronics              | SGM / SGM5 | -                 | -           | -                | - |
| Suez                            | LYO / LYO5 | -                 | -           | -                | - |

| <b>Class-I</b>                        | -          | <b>Class-II</b>                      | -    | <b>Class-III</b>                   | -   |
|---------------------------------------|------------|--------------------------------------|------|------------------------------------|-----|
| TFI                                   | FSE / FSE5 | -                                    | -    | -                                  | -   |
| Thalès                                | CSF / CSF5 | -                                    | -    | -                                  | -   |
| Thomson                               | TNM / TNM5 | -                                    | -    | -                                  | -   |
| Vinci                                 | SQU / SQU5 | -                                    | -    | -                                  | -   |
| Veolia-Environnement                  | VVD / VVD5 | -                                    | -    | -                                  | -   |
| Vivendi-Universal                     | VVU / VVU5 | -                                    | -    | -                                  | -   |
| <b>4- TecDAX stock options</b>        |            |                                      |      |                                    |     |
| Aixtron                               | AIX        | -                                    | -    |                                    |     |
| Epcos                                 | EPC        |                                      |      |                                    |     |
| Mobilecom                             | MOB        | -                                    | -    |                                    |     |
| Qiagen                                | QIA        | -                                    | -    | -                                  | -   |
| T-Online                              | TOI        | -                                    | -    |                                    |     |
| <b>5- Swiss stock options</b>         |            |                                      |      |                                    |     |
| ABB-N                                 | ABBN       | Givaudan-N                           | GIVN | Serono                             | SEO |
| Adecco-N                              | ADEN       | Julius-Bär Holding                   | BAER | SGS<br>Surveillance<br>e-Holding-N | SGS |
| Bâloise Holding                       | BALN       | Nestlé-N                             | NESN | -                                  | -   |
| Ciba-Spezialitätenchemie<br>Holding-N | CIBN       | Schweizerische<br>Rückversicherung-N | RUKN | -                                  | -   |
| Cie-Financière-Richemont              | GFR        | Sulzer                               | SUN  | -                                  | -   |
| Clariant-N                            | CLN        | Swiss-Life Holding-N                 | SLHN | -                                  | -   |
| Credit-Suisse-Group-N                 | CSGN       | Swisscom-N                           | SCMN | -                                  | -   |
| Holeim-N                              | HOLN       | Synthes-N                            | SRHI |                                    |     |
| Kudelski                              | KUD        | Unaxis Holding                       | UNAX | -                                  | -   |
| Lonza-Group-N                         | LONN       | Zurich-Fin. Services-N               | ZURN | -                                  | -   |
| Novartis-N                            | NOVN       |                                      |      | -                                  | -   |
| Roche Holding                         | ROG        | -                                    | -    | -                                  | -   |
| Swatch-Group-N                        | UHRN       |                                      |      |                                    |     |
| Syngenta-N                            | SYNN       | -                                    | -    | -                                  | -   |
| UBS                                   | UBSN       | -                                    | -    | -                                  | -   |
| <b>6- US stock options</b>            |            |                                      |      |                                    |     |
|                                       |            | IBM                                  | IBM  | -                                  |     |
| Cisco                                 | CIS        | -                                    | -    | -                                  | -   |
| Citigroup                             | TRV        | -                                    | -    | -                                  | -   |
| EMC                                   | EMP        | -                                    | -    |                                    |     |
| General Electric                      | GEC        | -                                    | -    |                                    |     |
| Intel                                 | INL        | -                                    | -    | -                                  | -   |
| Microsoft                             | MSF        | -                                    | -    | -                                  | -   |
| Oracle                                | ORG        | -                                    | -    | -                                  | -   |
| SUN                                   | SSY        | -                                    | -    | -                                  | -   |
| Time Warner                           | AOL        |                                      |      |                                    |     |

| Class-I -  |      | Class-II - |   | Class-III - |   |
|--|------|------------|---|-------------|---|
| <b>Option contracts on exchange-traded shares on index funds</b> |      |            |   |             |   |
| DAX-EX   | EXS1 | -          | - | -           | - |
| DJ-EURO-STOXX-50-EX  | EXW1 | -          | - | -           | - |
| iShares-DJ-EURO-STOXX-50   | EUN2 | -          | - | -           | - |
| XMTCH-on-SMI   | XMT  | -          | - | -           | - |

**6.2.23.2.2** Option contracts on stock indices

| Reference Price (Index Points) | Mistrade Range (Index Points) |         |      | Reference Price (Index Points) | Mistrade Range (Index Points) |      |
|--------------------------------|-------------------------------|---------|------|--------------------------------|-------------------------------|------|
|                                | Maturity (Months)             |         |      |                                | Maturity (Months)             |      |
| -                              | ≤24                           | 25 - 60 | > 60 | -                              | ≤24                           | > 24 |
| <b>Class 1</b>                 |                               |         |      | <b>Class 2</b>                 |                               |      |
| 0 - 13.3                       | 1.4                           | 2.0     | 2.7  | 0 - 26.6                       | 2.7                           | 4.0  |
| 13.4 - 133.3                   | 10%                           | 15%     | 20%  | 26.7 - 266.6                   | 10%                           | 15%  |
| > 133.3                        | 13.4                          | 20.0    | 26.7 | > 266.6                        | 26.7                          | 40.0 |
| <b>Class 3</b>                 |                               |         |      | <b>Class 4</b>                 |                               |      |
| 0 - 5.3                        | 0.8                           | -       | -    | 0 - 13.3                       | 2.0                           | -    |
| 5.4 - 53.3                     | 15%                           | -       | -    | 13.4 - 133.3                   | 15%                           | -    |
| > 53.3                         | 8.0                           | -       | -    | > 133.3                        | 20.0                          | -    |
| <b>Class 5</b>                 |                               |         |      |                                |                               |      |
| 0 - 5.3                        | 1.1                           | -       | -    | -                              | -                             | -    |
| 5.4 - 53.3                     | 20%                           | -       | -    | -                              | -                             | -    |
| > 53.3                         | 10.7                          | -       | -    | -                              | -                             | -    |

Classification

**Implementation Regulations for the  
Handling of Erroneous Entries  
at Eurex Deutschland and Eurex Zürich**

Eurex05e

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| <u>Products</u>  | <u>Product-Symbol</u> | <u>Class</u> | <u>Products</u>                            | <u>Product-Symbol</u> | <u>Class</u> |
|--|-----------------------|--------------|--|-----------------------|--------------|
| <b><u>Index Options onf</u></b>                                    |                       |              |  |                       |              |
| <u>Dow Jones Global Titans 50</u>                                  | <u>OGTI</u>           | <u>5</u>     | <u>TecDAX</u>                              | <u>OTDX</u>           | <u>3</u>     |
| <u>Dow Jones STOXX 50</u>  | <u>OSTX</u>           | <u>4</u>     | <u>SMI</u>                                 | <u>OSMI</u>           | <u>2</u>     |
| <u>Dow Jones EURO STOXX 50</u>                                     | <u>OESX</u>           | <u>1</u>     | <u>Dow Jones Italy<br/>Titans 30</u>       | <u>O1TA</u>           | <u>3</u>     |
| <u>DAX</u>   | <u>ODAX</u>           | <u>1</u>     | <u>OMXH25</u>                              | <u>OFOX</u>           | <u>5</u>     |
| <b><u>Index Options onf Dow Jones STOXX 600 Sector Indexes</u></b> |                       |              |  |                       |              |
| <u>Automobiles &amp; Parts</u>                                     | <u>OSTA</u>           | <u>3</u>     | <u>Industrial Goods &amp;<br/>Services</u> | <u>OSTG</u>           | <u>3</u>     |
| <u>Banks</u>   | <u>OSTB</u>           | <u>3</u>     | <u>Insurance</u>                           | <u>OSTI</u>           | <u>3</u>     |
| <u>Basic Resources</u>   | <u>OSTS</u>           | <u>3</u>     | <u>Media</u>                               | <u>OSTM</u>           | <u>3</u>     |
| <u>Chemicals</u>   | <u>OSTC</u>           | <u>3</u>     | <u>Personal &amp;<br/>Household Goods</u>  | <u>OSTZ</u>           | <u>3</u>     |
| <u>Construction &amp; Materials</u>                                | <u>OSTN</u>           | <u>3</u>     | <u>Retail</u>                              | <u>OSTR</u>           | <u>3</u>     |
| <u>Oil &amp; Gas</u>   | <u>OSTE</u>           | <u>3</u>     | <u>Technology</u>                          | <u>OSTY</u>           | <u>3</u>     |
| <u>Financial Services</u>  | <u>OSTF</u>           | <u>3</u>     | <u>Telecommunications</u>                  | <u>OSTT</u>           | <u>3</u>     |
| <u>Food and Beverage</u>   | <u>OSTO</u>           | <u>3</u>     | <u>Travel &amp; Leisure</u>                | <u>OSTV</u>           | <u>3</u>     |
| <u>Health Care</u>   | <u>OSTH</u>           | <u>3</u>     | <u>Utilities</u>                           | <u>OSTU</u>           | <u>3</u>     |
| <b><u>Dow Jones EURO STOXX Sector Indexes</u></b>                  |                       |              |  |                       |              |
| <u>Automobiles &amp; Parts</u>                                     | <u>OESA</u>           | <u>3</u>     | <u>Health Care</u>                         | <u>OESH</u>           | <u>3</u>     |
| <u>Banks</u>   | <u>OESB</u>           | <u>3</u>     | <u>Industrial Goods</u>                    | <u>OESG</u>           | <u>3</u>     |
| <u>Basic Resources</u>   | <u>OESS</u>           | <u>3</u>     | <u>Insurance</u>                           | <u>OESI</u>           | <u>3</u>     |
| <u>Chemicals</u>   | <u>OESC</u>           | <u>3</u>     | <u>Media</u>                               | <u>OESM</u>           | <u>3</u>     |
| <u>Construction &amp; Materials</u>                                | <u>OESN</u>           | <u>3</u>     | <u>Personal &amp;<br/>Household Goods</u>  | <u>OESZ</u>           | <u>3</u>     |
| <u>Travel &amp; Leisure</u>  | <u>OESV</u>           | <u>3</u>     | <u>Retail</u>                              | <u>OESR</u>           | <u>3</u>     |
| <u>Oil &amp; Gas</u>   | <u>OESE</u>           | <u>3</u>     | <u>Technology</u>                          | <u>OESY</u>           | <u>3</u>     |
| <u>Financial Services</u>  | <u>OESF</u>           | <u>3</u>     | <u>Telecommunications</u>                  | <u>OEST</u>           | <u>3</u>     |
| <u>Food &amp; Beverage</u>   | <u>OESO</u>           | <u>3</u>     | <u>Utilities</u>                           | <u>OESU</u>           | <u>3</u>     |

Classification

| <u>Option on</u>  | <u>Product symbol</u>             | <u>Reference price<br/>(Index points)</u> | <u>Mistrade Range<br/>(Index points)</u> |
|---|-----------------------------------|---|--|
| <b><u>Maturity ≤ 24 Months</u></b>  |                                   |   |  |
| <u>DJ EURO STOXX 50, DJ STOXX 50, DAX<sup>®</sup>;<br/>DJ Italy Titans 30<sup>SM</sup>, HEX25<sup>®</sup></u> | <u>OESX, OSTX, ODAX,<br/>OFOX</u> | <u>0—13.3</u>                             | <u>2.0</u>                               |
|   |                                   | <u>13.4—133.3</u>                         | <u>15%</u>                               |
|   |                                   | <u>133.4—9.999.8</u>                      | <u>20.0</u>                              |
| <u>SMI<sup>®</sup></u>  | <u>OSMI</u>                       | <u>0—26.6</u>                             | <u>4.0</u>                               |
|   |                                   | <u>26.7—266.6</u>                         | <u>15%</u>                               |
|   |                                   | <u>266.7—9.999.8</u>                      | <u>40.0</u>                              |
| <u>DJ Global Titans 50</u>  | <u>OGTI</u>                       | <u>0—5.3</u>                              | <u>0.8</u>                               |

| <b>Option-on</b>  | <b>Product symbol</b>   | <b>Reference price<br/>(Index points)</b> | <b>Mistrade Range<br/>(Index points)</b> |
|---|---|---|--|
|   |   | <del>5.4 – 53.3</del>                     | <del>15%</del>                           |
| <del>DJ-STOXX 600 Sector Indexes (Banks,<br/>Basic Resources, Energy, Financial<br/>Services, Food and Beverage, Healthcare,<br/>Industrial Goods and Services, Insurance,<br/>Media, Telecommunication, Technology<br/>and Utilities)</del>  | <del>OSTB, OSTS, OSTH,<br/>OSTE, OSTF, OSTO,<br/>OSTG, OSTM, OSTI,<br/>OSTY, OSTT, OSTU</del>   | <del>53.4 – 999.8</del>                   | <del>8.0</del>                           |
| <del>DJ EURO STOXX Sector Indexes<br/>(Automobiles, Banks, Basic Resources,<br/>Chemicals, Construction, Cyclical Goods<br/>and Services, Energy, Financial Services,<br/>Food and Beverage, Healthcare, Industrial<br/>Goods and Services, Insurance, Media,<br/>Non-Cyclical Goods and Services, Retail,<br/>Technology, Telecommunications, Utilities)</del> | <del>OESA, OESB, OESS,<br/>OESC, OESN, OESV,<br/>OESE, OESF, OESO,<br/>OESH, OESG, OESI,<br/>OESM, OESZ, OESR,<br/>OESY, OEST, OESU</del> |   |  |
| <del>TecDAX<sup>®</sup></del>   | <del>OTDX</del>   |   |  |
| <b><del>Maturity ≤ 36 Months</del></b>  |   |   |  |
| <del>NEMAX<sup>®</sup> 50</del>   | <del>ON50</del>   | <del>0 – 24.9</del>                       | <del>5.0</del>                           |
|   |   | <del>25.0 – 249.9</del>                   | <del>20%</del>                           |
|   |   | <del>250.0 –<br/>9,999.8</del>            | <del>50.0</del>                          |
| <b><del>24 Months &lt; Maturity ≤ 60 Months</del></b>   |   |   |  |
| <del>DJ EURO STOXX 50, DAX<sup>®</sup></del>  | <del>ODAX, OESX</del>   | <del>0 – 13.3</del>                       | <del>4.0</del>                           |
|   |   | <del>13.4 – 133.3</del>                   | <del>30%</del>                           |
|   |   | <del>133.4 –<br/>9,999.8</del>            | <del>40.0</del>                          |
| <del>SMI<sup>®</sup></del>  | <del>OSMI</del>   | <del>0 – 26.6</del>                       | <del>8.0</del>                           |
|   |   | <del>26.7 – 266.6</del>                   | <del>30%</del>                           |
|   |   | <del>266.7 –<br/>9,999.8</del>            | <del>80.0</del>                          |
| <b><del>60 Months &lt; Maturity ≤ 119 Months</del></b>  |   |   |  |
| <del>DJ EURO STOXX 50</del>   | <del>OESX</del>   | <del>0 – 13.3</del>                       | <del>5.0</del>                           |
|   |   | <del>13.4 – 133.3</del>                   | <del>38%</del>                           |
|   |   | <del>133.4 –<br/>9,999.8</del>            | <del>50.0</del>                          |

**3.2.3 Option contracts on interest rate related products**

| Reference price (Points)                      | Mistrade Range (Points)                           |
|---|---|
| 0 - 0.0 <u>2</u> 9                            | 0.03  |
| 0. <u>1</u> 30 - <u>1.000</u> . <u>2</u> 9    | <del>0.04</del> <u>10% of the Reference Price</u> |
| <u>&gt; 1.000</u> . <u>3</u> 0 - <u>0.5</u> 9 | 0. <u>1</u> 0 <u>6</u>                            |
| <del>0.60 - 0.99</del>                        | <del>0.08</del>                                   |
| <del>1.00 - 99.99</del>                       | <del>0.10</del>                                   |

**3.2.4 Rounding up the Determined Reference Price in Certain Cases**

If a Reference Price shall not display a tradable price of an options or futures contract, the determined Reference Price shall be rounded up to the next higher tradable price which corresponds with the respective price gradation of the concerned futures contract.

**3.3 Fast Market Period**

In case of an increased market volatility the Boards of the Eurex Exchanges shall notify according to best judgment, to all exchange participants a so called "fast market period". The notification of the fast market period involves that the Mistrade Ranges for transactions in option contracts referred to in subsection 3.2, concluded during the fast market period, shall be extended to 100 percent.

**4. Final Provisions**

**4.1 Cancellation of Transactions**

A Mistrade Transaction shall be cancelled by the Eurex Exchanges by entering a countertransaction with the price of the respective Mistrade Transaction into the system of the Eurex Exchanges.

**4.2 Costs**

The Eurex Exchanges shall charge the exchange participant that filed a Mistrade Application a handling fee – depending on the costs - but at least of  
a. EUR 150 for traded option contracts or CHF 250 for in CHF traded option contracts respectively per erroneous entry  
b. EUR 500 for in EUR traded option contracts or CHF 800 for in CHF traded future contracts respectively per erroneous entry.  
All fees incurred in connection with the cancelled Mistrade Transactions shall be cancelled.

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**4.3 Confirmation of the Cancellation of a Transaction**

After the Eurex Exchanges have taken a decision, according to subsection 1.3, they shall send a confirmation to the concerned exchange participants which informs about which transactions, pursuant to subsection 2.6 paragraph 3 of the Trading Conditions in connections with the Implementation Regulation of the Eurex Exchanges, shall be cancelled. The Eurex Exchanges shall publish the necessary price corrections on the website of the Eurex Exchanges (<http://www.eurexchange.com>). The Boards of Management of the Eurex Exchanges may also carry out the way and scope of the publication in another way and notify it respectively to the exchange participants.