

1 Part:
Contract Specifications for Futures Contracts

[...]

1.3 Subpart:
Contract Specifications for Index Futures Contracts

The following subpart contains contract specifications for Futures contracts on stock index („Index Futures Contracts“).

1.3.1 Subject Matter of Contract

- (1) An Index Futures Contract is a futures contract on a specific stock index.
- (2) Futures Contracts on the following stock indices are available for trading at the Eurex Exchanges such that the publication of the enclosed institutions shall determine the composition, weighting and calculation:

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

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

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

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

- § Dow Jones STOXX[®] 600 Automobiles & Parts Index
 - § Dow Jones STOXX[®] 600 Banks Index
 - § Dow Jones STOXX[®] 600 Basic Resources Index
 - § Dow Jones STOXX[®] 600 Chemicals Index
 - § Dow Jones STOXX[®] 600 Construction & Materials Index
 - § Dow Jones STOXX[®] 600 Financial Services Index
 - § Dow Jones STOXX[®] 600 Food & Beverage Index
 - § Dow Jones STOXX[®] 600 Health Care Index
 - § Dow Jones STOXX[®] 600 Industrial Goods & Services Index
 - § Dow Jones STOXX[®] 600 Insurance Index
 - § Dow Jones STOXX[®] 600 Media Index
 - § Dow Jones STOXX[®] 600 Oil & Gas Index
 - § Dow Jones STOXX[®] 600 Personal & Household Goods Index
 - § Dow Jones STOXX[®] 600 Retail Index
 - § Dow Jones STOXX[®] 600 Technology Index
 - § Dow Jones STOXX[®] 600 Telecommunications Index
 - § Dow Jones STOXX[®] 600 Travel & Leisure Index
 - § Dow Jones STOXX[®] 600 Utilities Index
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The publication of the STOXX Limited shall determine the composition, weighting and calculation of the indices listed in paragraph 3 and 4.

(5) Futures Contracts on the following Dow Jones Sector Titans Indices are available for trading at the Eurex Exchanges:

- § Dow Jones Banks Titans 30SM Index
- § Dow Jones Insurance Titans 30SM Index
- § Dow Jones Oil & Gas Titans 30SM Index
- § Dow Jones Telecommunication Titans 30SM Index
- § Dow Jones Utilities Titans 30SM Index

The publication of the Dow Jones & Company, Inc. shall determine the composition, weighting and calculation of the indices listed in Paragraph 5.

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

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

(67) If any changes are made in the calculation of an index or its composition or weighting such that the concept of the index appears to be no longer comparable with the concept that applied when the futures contract was admitted to trading, the Boards of Management of the Eurex Exchanges may order the termination of trading in such contract as of the last trading day prior to the change in the respective index. Open positions shall be settled in cash upon the termination of trading. The respective final settlement price shall be used (Chapter II subsection 2.4.3 of the Clearing Conditions of the Eurex Clearing AG).

1.3.2 Obligation for Performance

After the close of trading in the contract, the seller of an Index Future Contract shall pay in cash any difference between the agreed price and the higher final settlement price (Chapter II, number 1.4.3 of the Clearing Conditions of the Eurex Clearing AG). The purchaser shall pay in cash any difference between the agreed price and the lower final settlement price.

1.3.3 Term

For Index Futures Contracts, terms expiring on the final settlement day (subsection 1.3.4 paragraph (2)) of the next, the second succeeding and the third succeeding quarter-end months (March, June, September, December) are available for trading at the Eurex Exchanges.

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

- (1) The last trading day of the Index Futures Contracts shall be the final settlement day. The last trading day for the SMI[®] Futures Contract and for the SMIM[®] futures contract shall respectively be the trading day prior to the final settlement day.
- (2) The final settlement day of the Index Futures Contracts shall be the third Friday of the relevant quarter-end month, provided, however, that if such Friday is not an Exchange day, the last trading day prior to such Friday shall be the final settlement day.
- (3) Close of trading on the last trading day
 - § for DAX[®], MDAX[®], TecDAX[®] DivDAX[®] Futures Contracts shall be the start of the call phase of the intra-day auctions in the electronic trading system of the Frankfurt Stock Exchange as determined by the Boards of Management of the Eurex Exchanges
 - § for OMXH25 Futures Contracts shall be the close of trading in continuous electronic trading at Helsinki Stock Exchange
 - § for SMI[®] Futures Contracts, SLI[®] Futures Contracts and SMIM[®] Futures Contracts shall be the respective close of the closing auction of SMI[®] Futures Contracts and SMIM[®] Futures Contracts in the electronic trading system of the Eurex Exchanges.

- § for Dow Jones EURO STOXX 50[®] Index, Dow Jones EURO STOXX[®] Select Dividend 30 Index, Dow Jones STOXX 50[®] Index, Dow Jones STOXX[®] 600 Index, Dow Jones STOXX[®] Large 200 Index, Dow Jones STOXX[®] Mid 200 Index, Dow Jones STOXX[®] Small 200 Index. Dow Jones EURO STOXX[®] Sector Index and for Dow Jones STOXX[®] 600 Sector Index Futures Contracts shall be at 12:00 p.m. CET
- § for Dow Jones Global Titans 50SM Index [\(EUR\) Futures Contracts](#), [Dow Jones Global Titans 50SM Index \(USD\) Futures Contracts](#) as well as the [Dow Jones Sector Titans Index Futures Contracts](#) shall be at 5:00 p.m. CET
- § for Dow Jones Italy Titans 30SM Index Futures Contracts shall be 9:05 a.m. CET for RDXxt[®] USD – RDX Extended Index Futures Contracts shall be 4.30 p.m. CET

1.3.5 Price Gradations

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

- § 0.05 points for DivDAX[®] Futures Contracts; this represents a value of EUR 10.
- § 0.1 points for OMXH25, Dow Jones EURO STOXX[®] Sector Index, Dow Jones STOXX[®] 600 Sector Index, Dow Jones Global Titans 50SM Index [\(EUR\) Futures Contracts](#); for OMXH25 Futures Contracts, this represents a value of EUR 1, for Dow Jones EURO STOXX[®] Sector Index and Dow Jones STOXX[®] 600 Sector Index Futures Contracts this represents a value of EUR 5, for Dow Jones Global Titans 50SM Index [\(EUR\) Futures Contracts](#) this represents a value of EUR 10 and for Dow Jones STOXX[®] 600 Index, Dow Jones STOXX[®] Large 200 Index, Dow Jones STOXX[®] Mid 200 Index, Dow Jones STOXX[®] Small 200 Index Futures Contracts, this represents a value of EUR 20.
- § 0.5 points for DAX[®] Futures Contracts; this represents a value of EUR 12.50
- § 1 point for MDAX[®], TecDAX[®], Dow Jones EURO STOXX50[®] Index, Dow Jones STOXX 50[®] Index, Dow Jones Italy Titans 30SM Index and SMI[®] Futures Contracts; this represents a value of CHF 10 and CHF 10 for SMI[®] and SMIM[®] Futures Contracts.
- § 0.5 points for SLI[®] Futures Contracts; this represents a value of CHF 5
- § 0.5 points for RDXxt[®] USD – RDX Extended Index Futures Contracts; this represents a value of USD 12.50
- § 0.5 points for Dow Jones EURO STOXX[®] Select Dividend 30 Index Futures Contracts; this represents a value of EUR 5.00
- § [0.1 points for Dow Jones Global Titans 50SM Index \(USD\)- and Dow Jones Sector Titans Index Futures Contracts; this represents a value of USD 10.00](#)

1.3.6 Performance, Cash Settlement

- (1) The performance day for Index Futures Contracts shall be the Exchange day after the final settlement day of the contract.

- (2) Index Futures Contracts shall be performed by cash settlement between Clearing Members. Each Clearing Member shall be responsible for handling the cash settlements with the Non-Clearing Members served by it and its own customers; the handling of cash settlements by Non-Clearing Members to their customers is the responsibility of the Non-Clearing Members.

[...]

2. Part:
Contract Specifications for Options Contracts

[...]

2.4 Subpart:
Contract Specifications for Index Options

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

2.4.1 Subject Matter of Contract

[...]

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

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

[...]

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

- § EUR 5 per index point for Options contracts on DAX[®] and MDAX[®]
- § EUR 10 per index point for Options contracts on TecDAX[®], OMXH25, Dow Jones EURO STOXX[®] 50 Index, Dow Jones EURO STOXX Select Dividend[®] Index and Dow Jones STOXX[®] 50 Index and Dow Jones Italy Titans 3OSM Index
- § EUR 50 per index point for Options contracts on Dow Jones EURO STOXX[®] Sector Indices and Dow Jones STOXX[®] 600 Sector Indices
- § EUR 100 per index point for Options contracts on Dow Jones Global Titans 50SM Index (EUR)
- § EUR 200 per index point for Options contracts for Dow Jones STOXX[®] 600 Index, Dow Jones STOXX[®] Large 200 Index, Dow Jones STOXX[®] Mid 200 Index, Dow Jones STOXX[®] Small 200 Index and the DivDAX[®]
- § CHF 10 per index point for Options contracts on SMI[®], SLI[®] and SMIM[®]

[...]

2.4.4 Term

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

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

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

Product	Term Groups	
DAX [®] Options contracts	5 weeks	60 months
MDAX [®] Options contracts		24 months
TecDAX [®] Options contracts		24 months
DivDAX [®] Options contracts		24 months
OMXH25 Options contracts		12 months
SLI Swiss Leader Index [®] Options contracts		60 months
SMI [®] Options contracts	5 weeks	60 months
SMIM [®] Options contracts		24 months
DJ EURO STOXX 50 [®] Index Options contracts	5 weeks	9 years 11 months
DJ EURO STOXX [®] Select Dividend 30 Index Options contracts		24 months
DJ STOXX 50 [®] Index Options contracts		24 months
Dow Jones STOXX [®] 600 Index		24 months
Dow Jones STOXX [®] Large 200 Index		24 months
Dow Jones STOXX [®] Mid 200 Index		24 months
Dow Jones STOXX [®] Small 200 Index		24 months
DJ Global Titans 50 SM Index (EUR) Options contracts		24 months
DJ EURO STOXX [®] Sector Index Options contracts		24 months
DJ STOXX [®] 600 Sector Index Options contracts		24 months
MSCI Russia Index Options contracts		24 months

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

[...]

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

- § DAX[®], MDAX[®], TecDAX[®] and DivDAX[®] Options Contracts shall be the start of the call phase of the intra-day auction in the electronic trading system of the Frankfurt Stock Exchange as determined by the Boards of Management of the Eurex Exchanges.
- § OMXH25 Options contracts shall be the close of trading of the continuous electronic trading system at Helsinki Stock Exchange (OMX)

- § SMI[®]-, SLI[®]- and SMIM[®] Option contracts shall be 5:20 p.m. CET*
- § Dow Jones EURO STOXX[®] 50 Index, Dow Jones EURO STOXX[®] Select Dividend 30 Index, Dow Jones STOXX[®] 50 Index, Dow Jones STOXX[®] 600 Index, Dow Jones STOXX[®] Large 200 Index, Dow Jones STOXX[®] Mid 200 Index, Dow Jones STOXX[®] Small 200 Index, Dow Jones EURO STOXX[®] Sector Index as well as Dow Jones STOXX[®] 600 Sector Index Options contracts shall be 12:00 CET
- § Dow Jones Global Titans 50SM Index ([EUR](#)) Options contracts shall be 5:00 p.m. CET
- § Dow Jones Italy Titans 30SM Index Options contracts shall be 09:05 a.m. CET

2.4.6 Exercise Prices

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

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

Option series of options contracts on the SLI[®] may have exercise prices with price gradation of five points for terms up to three months, ten points for terms of four to 12 months, 20 points for terms of 13 to 24 months or 50 points for terms more than 24 months.

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

- (2) Option series of options contracts on Dow Jones STOXX[®] 600 Index, Dow Jones STOXX[®] Large 200 Index, Dow Jones STOXX[®] Mid 200 Index and Dow Jones STOXX[®] Mid 200 Index and DivDAX[®], may have exercise prices with price gradation of five points for terms up to twelve months or ten points for terms of more than 12 months.
- (3) Option series of options contracts on TecDax[®], Dow Jones Global Titans 50SM Index ([EUR](#)), Dow Jones EURO STOXX[®] Sector Indices, Dow Jones STOXX[®] 600 Sector Indices and the SMIM[®] may have exercise prices with price gradations of five points for terms up to three months, of 10 points for terms from four to 12 months or of 20 points for terms of more than 12 months.
- (4) Option series of options contracts on OMXH25 may have exercise prices with price gradations of 25 points.

[...]

2.4.9 Price Gradations

The price of an options contract will be quoted. The smallest price change (Tick) shall be 0.01 points for DivDAX[®] Options contracts and 0.1 points for all other Index Option contracts, which represents a value of:

- § EUR 0.50 for DAX[®] and MDAX[®]-Options contracts
- § EUR 1 for TecDAX[®] and OMXH25 Options contracts as well as Dow Jones EURO STOXX[®] 50 Index, Dow Jones EURO STOXX[®] Select Dividend 30 Index and Dow Jones STOXX[®] 50 Index and Dow Jones Italy Titans 30SM Index Options contracts
- § EUR 2 for DivDAX[®]-Options contracts
- § EUR 5 for Dow Jones EURO STOXX[®] Sector Index and Dow Jones STOXX[®] 600 Sector Index Options contracts
- § EUR 10 for Dow Jones Global Titans 50SM ~~(EUR)~~-Index Options contracts
- § EUR 20 for Dow Jones STOXX[®] 600 Index, Dow Jones STOXX[®] Large 200 Index, Dow Jones STOXX[®] Mid 200 Index and Dow Jones STOXX[®] Small 200 Index Options contracts
- § CHF 1 for SMI[®]-, SLI[®]- and SMIM[®] Options contracts
- § USD 2.5 for MSCI Russia-Options contracts

[...]

Annex C in relation to Contract Specifications:

Trading Hours Futures Contracts

[...]

Index Futures Contracts

Product	Product-ID	Pre-Trading-Period	Continuous Trading	Post-Trading Full-Period	OTC Block Trading	Last Trading Day	
						Trading until	
[...]							
DJ Global Titans 50 SM Index (EUR) Futures	FGTI	07:30-07:50	07:50-22:00	22:00-22:30	08:00-22:00	17:00	
DJ Global Titans 50SM Index (USD) Futures	FT50	07:30-07:50	07:50-22:00	22:00-22:30	08:00-22:00	17:00	

Product	Product-ID	Pre-Trading-Period	Continuous Trading	Post-Trading Full-Period	OTC Block Trading	Last Trading Day	
						Trading until	
DJ Sector Titans 50SM Index Futures		07:30-07:50	07:50-22:00	22:00-22:30	08:00-22:00	17:00	
[...]							

All times in CET

[...]

Trading Hours Options Contracts

[...]

Index Options Contracts

Product	Product-ID	Pre-Trading-Period	Continuous Trading	Post-Trading Full-Period	OTC Block Trading	Last Trading Day	
						Trading until	Exercise until
[...]							
DJ Global Titans 50 SM Index (EUR) Options contracts	OGTI	07:30-08:50	08:50-17:30	17:30-20:30	09:00-19:00	17:00	21:00
[...]							