

**1 Part:
Contract Specifications for Futures Contracts**

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**1.12 Sub-Part:
Contract Specifications for Commodity Index Futures Contracts**

The following subpart contains the contract specifications for Futures contracts on commodity indices (“Commodity Index Futures Contracts“).

1.12.1 Subject Matter of Contract

(1) A Commodity Index Futures Contract is a futures contract on a specific commodity index. A commodity index is calculated from the prices of individual commodity futures.

(2) On the Eurex exchanges, futures contracts on the following commodity indices are available:

- Dow Jones-AIG Composite Index
- Dow Jones-AIG Agriculture Index
- Dow Jones-AIG Energy Index
- Dow Jones-AIG Industrial Metals Index

The Excess-Return versions of the commodity indices, calculated in USD, shall be the basis for Eurex Futures Contracts. The publication of Dow Jones AIG, deciding on the composition, weighting and calculation of the indices, are relevant for the calculation of the respective index.

(3) The value of a contract amounts to:

USD 250 per whole index point for commodity index futures contracts on the Dow Jones AIG indices

(4) In case the calculation method of an index or its index and weighting changes, so that the concept of the index is deemed not to be comparable any more to the concept relevant at the time of admission of the commodity index futures contract, the Management Boards of the Eurex exchanges may arrange for the end of trading of the existing contracts on the last Exchange day before change of the respective index. Open position shall be settled in cash after end of trading. The respective final settlement price (Chapter II, Number 2.13.2 Clearing Conditions of Eurex Clearing AG) shall be relevant.

1.12.2 Obligation for Fulfilment

After close of trading, the seller of a Commodity Index Futures contract is obligated to settle in cash the difference between the agreed price and the higher final settlement price (Chapter II, Number 2.13.2 of the Clearing Conditions of Eurex Clearing AG). The buyer is obligated to settle in cash the difference between the agreed price and the lower final settlement price.

1.12.3 Term

For Commodity Index Futures contracts, terms up to the final settlement day (Number 1.12.4 Paragraph 2) of the next four quarterly months (March, June, September, December) are available on the Eurex exchanges.

1.12.4 Last Trading Day, Final Settlement Day

- (1) The last trading day of Commodity Index Futures contracts shall respectively be the last trading day preceding the final settlement day.
- (2) The final settlement day of Commodity Index Futures contracts shall be the fourth Friday of the respective quarterly month, provided this is an Exchange day, otherwise, it shall be the Exchange day preceding this day.

1.12.5 Price Gradations

The price of a Commodity Index Futures Contracts shall be calculated in points. The smallest price change (tick) is 0.05 points for Dow Jones AIG Index Futures contracts; this shall correspond a value of USD 12.50.

1.12.6 Fulfilment, Cash Settlement

- (1) The fulfilment day for Commodity Index Futures Contracts shall be the Exchange day following the final settlement day.
- (2) The fulfilment of the Commodity Index Futures Contracts shall be effected by cash settlement between the Clearing Members. Each Clearing Member shall be responsible for handling the cash settlement to Non-Clearing Members and its own customers; Non-Clearing Members shall be responsible for handling the cash settlement by Non-Clearing Members to their customers.

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Annex A in relation to subsection 1.6 of the contract specifications:

Futures on Shares of	Product-ID	Group ID*	Cash Market-ID**	Contract Size	Minimum Price Change*	Currency
[...]						
Adobe Systems Inc.	ADBF	US02	XNAS	100	0.0001	USD
Alcoa Inc.	AAFF	US01	XNYS	100	0.0001	USD
Baker Hughes Inc.	BHIF	US01	XNYS	100	0.0001	USD
Broadcom Corp.	BRCF	US02	XNAS	100	0.0001	USD
Capital One Financial Corp.	COFF	US01	XNYS	100	0.0001	USD
CF Industries Holdings Inc.	CFFF	US01	XNYS	100	0.0001	USD
Chesapeake Energy Corp.	CHKF	US01	XNYS	100	0.0001	USD
Intuitive Surgical Inc.	ISRF	US02	XNAS	100	0.001	USD
Juniper Networks Inc.	JNPF	US02	XNAS	100	0.0001	USD
National Oilwell Varco Inc.	NO8F	US01	XNYS	100	0.0001	USD
NVIDIA Corp.	NVDF	US02	XNAS	100	0.0001	USD
Peabody Energy Corp.	BTUF	US01	XNYS	100	0.0001	USD
Prudential Financial Inc.	PLLF	US01	XNYS	100	0.0001	USD
Simon Property Group Inc.	SPGF	US01	XNYS	100	0.0001	USD
State Street Corp.	STTF	US01	XNYS	100	0.0001	USD
United States Steel Corp.	XFFF	US01	XNYS	100	0.0001	USD
[...]						

* The minimum price change with regard to share futures with assigned group ID GB01 refers to Pence..

** The group ID as well as the cash market ID shall be assigned by the Eurex Exchanges according to the following table and shall serve, amongst others, the purpose of determining a market place for the price of the share underlying the contract.

[...]

Annex C in relation to Contract Specifications:

Trading Hours Futures Contracts

Commodity Futures Contracts

<u>Product</u>	<u>Product ID</u>	<u>Pre-Trading Period</u>	<u>Continuous Trade</u>	<u>Post-Trading Full Period</u>	<u>OTC Block Trading</u>	<u>Last Trading Day</u>	
-	-	-	-	-	-	<u>Trading until</u>	-
<u>Futures on Dow Jones-AIG Indices</u>		<u>07:30-09:00</u>	<u>09:00-18:00</u>	<u>18:00-21:30</u>	<u>09:00-21:30</u>	<u>18:00</u>	

all times CET

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