

Trading Conditions

2 Part

Contract Specifications

2.2 Subpart

Contract Specifications for Options Contracts

2.2.15 Sub-Subpart

Specifications for Options Contracts on Stocks of Swiss Stock Corporations (Swiss Stock Options)

2.2.15.6 Exercise Prices

(1) Option series may have the following exercise prices:

CHF 5 or a multiple thereof up to and including CHF 195
for contracts with a term of 1 and 2 months

CHF 10 or a multiple thereof up to and including CHF 190
for contracts with a term of 3, 6, 9 and 12 months

CHF 20 or a multiple thereof up to and including CHF 180
for contracts with a term of 18 and 24 months

CHF 200 or any larger amount divisible by 10 up to and including CHF 390
for contracts with a term of 1 and 2 months

CHF 200 or any larger amount divisible by 20 up to and including CHF 380
for contracts with a term of 3, 6, 9 and 12 months

CHF 200 or any larger amount divisible by 40 up to and including CHF 360
for contracts with a term of 18 and 24 months

CHF 400 or any larger amount divisible by 25 up to and including CHF 975
for contracts with a term of 1 and 2 months

CHF 400 or any larger amount divisible by 50 up to and including CHF 950
for contracts with a term of 3, 6, 9 and 12 months

CHF 400 or any larger amount divisible by 100 up to and including CHF 900
for contracts with a term of 18 and 24 months

CHF 1,000 or any larger amount divisible by 50 up to and including CHF 1,950
for contracts with a term of 1 and 2 months

CHF 1,000 or any larger amount divisible by 100 up to and including CHF 1,900
for contracts with a term of 3, 6, 9 and 12 month

CHF 1,000 or any larger amount divisible by 200 up to and including CHF 1,800
for contracts with a term of 18 and 24 months

CHF 2,000 or any larger amount divisible by 100 up to and including CHF 4,900
for contracts with a term of 1 and 2 months

CHF 2,000 or any larger amount divisible by 200 up to and including CHF 4,800
for contracts with a term of 3, 6, 9 and 12 months

CHF 2,000 or any larger amount divisible by 400 up to and including CHF 5,200

for contracts with a term of 18 and 24 months

CHF 5,000 or any larger amount divisible by 200
for contracts with a term of 1 and 2 months

CHF 5,000 or any larger amount divisible by 400
for contracts with a term of 3, 6, 9 and 12 months

CHF 5,600 or any larger amount divisible by 800 up to and including CHF 12,000
for contracts with a term of 18 and 24 months

CHF 12,000 or any larger amount divisible by 1,000
for contracts with a term of 18 and 24 months

2.2.17 Sub-Subpart

Specifications for Options Contracts on the Swiss Market Index (SMI Option)

2.2.17.6 Exercise Prices

(1) Option series can have exercise prices with price gradations of 50, 100 or 200 index points. A point has a value of CHF 10 and represents 10 ticks in the EDP system.