[….]

1 Part:
Contract Specifications for Futures Contracts

[….]

1.3 Subpart:
Contract Specifications for Index Futures Contracts

[….]

1.3.1 Subject Matter of Contract

[….]

(2) Futures Contracts on the following stock indeces are available for trading at the Eurex Exchanges such that the publication of the enclosed institutions shall determine the composition, weighting and calculation:

[….]

§ SLI Swiss Leader Index® (SWX Exchange)

[….]

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

[….]

§ CHF 10 per index point for Futures Contracts on the SMI®, SLI® and the SMIM®

[….]

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

[….]

(3) Close of trading on the last trading day

[….]

§ 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.

[….]

1.3.5 Price Gradations

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

[….]

§ 0.5 points for SLI® Futures Contracts; this represents a value of CHF 5

[….]

1.4 Subpart: Contract Specifications for Futures Contracts on Shares of Exchange-Traded Funds (EXTF Futures)

The following subpart contains contract specifications for Futures Contracts on shares of exchange-traded funds (“EXTF Futures”).

1.4.1 Subject Matter of Contract

Futures Contracts on the following shares of exchange-traded funds (“EXTF Futures”) are available at the Eurex Exchanges:

§ iShares DAX® (DE) ~~DAX® EX~~ (Frankfurt Stock Exchange FWB)
~~§Dow Jones EURO STOXX® 50 EX (Frankfurt Stock Exchange FWB)~~
§ iShares Dow Jones EURO STOXX 50® (Frankfurt Stock Exchange FWB)
§ XMTCH on SMI® (SWX Swiss Exchange)

EXTF Futures shall refer to 100 shares of the underlying Exchange-traded fund.

1.4.2 Obligation for Performance

(1) After the close of trading in the relevant EXTF Futures Contract, the seller of an EXTF future shall be required to deliver the relevant underlying Exchange traded fund on the delivery day (number 1.4.6 paragraph).

(2) The purchaser shall be required to pay the tender price (Chapter II, number 2.5.3 of the Clearing Conditions of Eurex Clearing AG)

[…..]

2. Part: Contract Specifications for Options Contracts

[….]

2.4 Subpart: Contract Specifications for 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:

[….]

§ SLI Swiss Leader Index®

[….]

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

[….]

§ CHF 10 per index point for Options contracts on SMI®, SLI® and SMIM®

[….]

2.4.4 Term

[….]

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	
[….]		
SLI Swiss Leader Index® Options contracts		60 months
[….]		

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

(1) The last trading day of an option series shall generally be the last day on which such option series is available to Exchange Participants for trading and clearing through the EDP system of the Eurex Exchanges.

Last Trading Day of Index Options contracts shall be the final settlement day. The last trading day for the SMI®-, SLI®- and SMIM® Option contract shall be the trading day* prior to the final settlement day.

[….]

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

[….]

§ SMI®-, SLI®- and SMIM® Option contracts shall be 5:20 p.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.

[….]

2.4.9 Price Gradations

The price of an options contract will be quoted with one decimal place. The smallest price change (Tick) shall be 0.1 points which represents a value of:

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* For the expiration month JUN05, the following shall apply: The last trading day ist he final settlement day.

† Close of trading fort he expiration month JUN05 shall be 09:00 a.m. CET.

[….]

§ CHF 1 for SMI®-, SLI®- and SMIM® Options contracts

[….]

2.5 Subpart:
Contract Specifications for Options Contracts on Shares of Exchange-Traded Funds (EXTF-Options)

The following subpart contains contract specifications for Options Contracts shares of exchange-traded funds ("EXTF-Options).

2.5.1 Subject Matter of Contract

Options Contracts on the following shares of Exchange-traded funds of the below mentioned reference markets are available for trading at the Eurex Exchanges:

- § iShares DAX® (DE) ~~DAX® EX~~ (Frankfurt Stock Exchange FWB)
- ~~§Dow Jones EURO STOXX® 50 EX (Frankfurt Stock Exchange FWB)~~
- § iShares Dow Jones EURO STOXX® 50 (Frankfurt Stock Exchange FWB)
- § XMTCH on SMI® (SWX Swiss Exchange)

EXTF-Options shall generally cover 100 shares of an underlying Exchange-traded fund.

2.5.2 Call Option (Call)

[…..]

2.5.11 Exercise

EXTF options may be exercised by the purchaser on any Exchange day until the end of the Post Trading Full Period (American-style).

For EXTF-Options the underlying security of which is traded in the electronic trading system of the Frankfurt Stock Exchange this shall be applicable with the exception of the day preceding the day of the dividend payout ~~or the tax deduction~~. If the day of the dividend payout ~~or the tax deduction~~ is not an Exchange day, the options in question may not be exercised on the Exchange day preceding such day.

The last exercise day shall generally be the last trading day (subsection 2.5.5).

2.5.12 Fulfillment, Delivery

[…..]

[….]

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

Futures on components of Dow Jones EURO STOXX 50® Index / Dow Jones STOXX 600® Index (EUR)	Produkt-ID	Country Code*	Contract Size	Minimum Price Change
~~ABN Amro Holding~~	~~AARF~~	~~NL~~	~~100~~	~~0.01~~
[….]				
~~Endesa~~	~~ELEG~~	~~ES~~	~~100~~	~~0.01~~
~~Endesa~~	~~ELEH~~	~~ES~~	~~100~~	~~0.01~~
[….]				

Futures on other Dow Jones STOXX 600® Index components	Product-ID	Country Code	Contract Size	Minimum Price Change**	Currency
[….]					
~~Banco Popolare Scarl~~	~~B8ZF~~	~~IT~~	~~100~~	~~0.0005~~	~~EUR~~
[….]					
~~Capitalia~~	~~BCRF~~	~~IT~~	~~1000~~	~~0,0005~~	~~EUR~~
~~Deutsche Börse~~	~~DB1F~~	~~DE~~	~~100~~	~~0.01~~	~~EUR~~
[….]					
~~Henkel~~	~~HENF~~	~~DE~~	~~100~~	~~0.01~~	~~EUR~~
[….]					

** The quotation of British Single Stock Futures is carried out in Pence.

Futures on other shares	Product ID	Country code	Contract Size	Minimum Price Change	Currency
~~Getronics~~	~~GTOG~~	~~NL~~	~~100~~	~~0.01~~	~~EUR~~

[….]

* The country code shall be assigned by the Eurex Exchanges and serves the purpose of determining a trading place for the price of the share underlying the contract. Therefore, the country code may deviate from the ISIN code of the share.

Annex B in relation to subsection 2.6 of the contract specifications:

Options on Dow Jones EURO STOXX® 50 Index Components (EUR)	Produkt-ID	Country*	Contract size	Term (month)	Minimum Price Change
~~ABN Amro Holding~~	~~AAR~~	~~NL~~	~~100~~	~~60~~	~~0,01~~
[….]					
~~Endesa~~	~~ENA~~	~~ES~~	~~100~~	~~60~~	~~0,01~~
[….]					

Other Stock Options (EUR)	Produkt-ID	Country	Contract size	Term (month)	Minimum Price Change
[….]					
~~Getronics~~	~~GTO~~	~~NL~~	~~100~~	~~60~~	~~0,01~~
[….]					

[….]

* The country code shall be assigned by the Eurex Exchanges and serves the purpose of determining a trading place for the price of the share underlying the contract. Therefore, the country code may deviate from the ISIN code of the share.

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	
[….]							
SLI Swiss Leader Index® Futures	FSLI	07:30 – 8:50	8:50-17:27	17:27-20:30	09:00-19:00	17:30	
[….]							

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
[….]							
SLI Swiss Leader Index® Option	OSLI	07:30-8:50	8:50-17:20	17:20-19:00	09:00-19:00	17:20	21:00
[….]							

All times in CET

[….]