

Trading Conditions

2 Part: Contract Specifications

2.1 Subpart: Contract Specifications for Futures Contracts

2.1.5 Sub-Subpart: Specifications for Futures Contracts on Dow Jones STOXX 600 Sector Indices (STOXX 600 Sector Index Futures)

2.1.5.1 Subject Matter of Contract

(1) A STOXX 600 Sector Index Future is a futures contract on a Dow Jones STOXX 600 Sector Index (Price Index). The STOXX 600 Sector Index Futures are based on the Dow Jones STOXX 600 Banks Index, Dow Jones STOXX 600 Technology Index, Dow Jones STOXX 600 Telecommunications Index and the Dow Jones STOXX 600 Healthcare Index. The publications of STOXX Limited shall determine the composition, weighting and calculation of the Dow Jones STOXX 600 Sector Indices. The value of a contract shall be 50 EUR per index point.

(2) ...

2.1.6 Sub-Subpart: Specifications for Futures Contracts on Dow Jones EURO STOXX Sector Indices (EURO STOXX Sector Index Futures)

2.1.6.1 Subject Matter of Contract

(1) A EURO STOXX Sector Index Future is a futures contract on a Dow Jones EURO STOXX Sector Index (Price Index). The EURO STOXX Sector Index Futures are based on the Dow Jones EURO STOXX Banks Index, Dow Jones EURO STOXX Technology Index, Dow Jones EURO STOXX Telecommunications Index, Dow Jones EURO STOXX Healthcare Index, Dow Jones EURO STOXX Automobile Index, Dow Jones EURO STOXX Energy Index, Dow Jones EURO STOXX Insurance Index, Dow Jones EURO STOXX Media Index, Dow Jones EURO STOXX Utilities Index and Dow Jones EURO STOXX Financial Services Index. The publications of STOXX Limited shall determine the composition, weighting and calculation of the Dow Jones EURO STOXX Sector Indices. The value of a contract shall be 50 EUR per index point.

(2) ...

2.2 Subpart: Contract Specifications for Options Contracts

2.2.28 Sub-Subpart: Specifications for Options Contracts on the Dow Jones EURO STOXX Sector Indices (EURO STOXX Sector Index Options)

2.2.28.1 Subject Matter of Contract

(1) The option contract relates to a Dow Jones EURO STOXX Sector Index (Price Index). The EURO STOXX Sector Index Options are based on the Dow Jones EURO STOXX Banks Index, Dow Jones EURO STOXX Technology Index, Dow Jones EURO STOXX Telecommunications Index, Dow Jones EURO STOXX Healthcare Index, Dow Jones EURO STOXX Automobile Index, Dow Jones EURO STOXX Energy Index, Dow Jones EURO STOXX Insurance Index, Dow Jones EURO STOXX Media Index, Dow Jones EURO STOXX Utilities Index and Dow Jones EURO STOXX Financial Services Index. The publications of STOXX Limited shall determine the composition, weighting and calculation of the Dow Jones EURO STOXX Sector Indices. The value of an option contract shall be 50 EUR per index point.

(2) ...

2.2.29 Sub-Subpart: Specifications for Options Contracts on the Dow Jones STOXX 600 Sector Indices (STOXX 600 Sector Index Options)

2.2.29.1 Subject Matter of Contract

(1) The option contract relates to a Dow Jones STOXX 600 Sector Index (Price Index). ~~Healthcare Index.~~ The Dow Jones EURO STOXX 600 Sector Index Options are based on the Dow Jones EURO STOXX 600 Banks Index, Dow Jones EURO STOXX 600 Technology Index, Dow Jones EURO STOXX 600 Telecommunications Index and the Dow Jones EURO STOXX 600 Healthcare Index. The publications of STOXX Limited shall determine the composition, weighting and calculation of the Dow Jones STOXX 600 Sector Indices. ~~Healthcare Index.~~ The value of an option contract shall be 50 EUR per index point.

(2) If any changes are made in the calculation of the Dow Jones STOXX 600 Sector Indices ~~Healthcare Index~~ or their composition and weighting such that the concept of the Dow Jones STOXX 600 Sector Indices ~~Healthcare Index~~ appears to be no longer comparable with the concept that applied when the option was admitted to trading, the Boards of Management of the Eurex Exchanges may order the

termination of trading in such option as of the last trading day prior to the change in the Dow Jones STOXX 600 Sector Indices~~Healthcare Index~~ at 12:00 CET. Open positions shall be settled in cash upon the close of trading. The final value of the Dow Jones STOXX 600 Sector Indices~~Healthcare Index~~, calculated on the basis of the average of the respective calculation of the Dow Jones STOXX 600 Sector Indices~~Healthcare Index~~ on such day from 11:50 a.m. CET to 12:00 CET, shall be used.

New contracts shall be introduced in accordance with subsection 2.2.29.6.

2.2.29.2 Call Option (Call)

(1) ...

(2) ...

(3) The final settlement price shall be determined by Eurex Clearing AG on the final settlement day of the contract on the basis of the average of calculations of the respective Dow Jones STOXX 600 Sector Indices~~Healthcare Index~~ determined on such day from 11:50 a.m. CET to 12:00 CET.

...

2.2.29.6 Exercise prices

(1) ...

(2) ...

(3) Option series with new exercise prices shall be introduced for an existing expiration month no later than at the beginning of the Pre-Trading Period of a given Exchange day in the event that the last determination of the respective Dow Jones STOXX 600 Sector Indices~~Healthcare Index~~ on the Frankfurt Stock Exchange at the close of trading of the respective Dow Jones STOXX 600 Sector Index Options~~Healthcare Index~~ on the Eurex Exchanges on the two preceding Exchange days has exceeded or fallen below the average of the third- and second-highest or the third- and second-lowest then-existing exercise prices, as the case may be. In the event that the respective Dow Jones STOXX 600 Sector Indices~~Healthcare Index~~ are not available at the close of trading of the respective Dow Jones STOXX 600 Sector Index Options on the Eurex Exchanges, the respective reference price shall be determined by the Eurex Exchanges. A new option series shall generally not be introduced if it would expire in fewer than five Exchange days, unless market conditions make such introduction necessary.