



© September 2005

**Published by**

Eurex Frankfurt AG  
Neue Börsenstraße 1  
60487 Frankfurt / Main  
Germany

Eurex Zürich AG  
Selnaustrasse 30  
8021 Zurich  
Switzerland

[www.eurexchange.com](http://www.eurexchange.com)

**Order Number**

E5E-155-0905

**ARBN Number**

Eurex Frankfurt AG ARBN 100 999 764

© Eurex 2005

Deutsche Börse AG (DBAG), Clearstream Banking AG (Clearstream), Eurex Bonds GmbH (Eurex Bonds), Eurex Repo GmbH (Eurex Repo), Eurex Clearing AG (Eurex Clearing) and Eurex Frankfurt AG are public companies and are registered under German law. Eurex Zürich AG is a public company and is registered under Swiss law. Clearstream Banking S.A. (Clearstream) is a public company and is registered under Luxembourg law. U.S. Futures Exchange, L.L.C. (Eurex US) is a limited liability company and is registered under the law of the U.S. state of Delaware. The administrating and operating institution of the Frankfurt Stock Exchange (FSE) is DBAG. The administrating and operating institution of Eurex Deutschland is Eurex Frankfurt AG (Eurex). Eurex Deutschland and Eurex Zürich AG are in the following referred to as the "Eurex-Exchanges". All intellectual property, proprietary and other rights and interests in this publication and the subject matter hereof (other than certain trademarks and service marks listed below) are owned by DBAG and its affiliates and subsidiaries including, without limitation, all patent, registered design, copyright, trademark and service mark rights. While reasonable care has been taken in the preparation of this publication to provide details that are accurate and not misleading at the time of publication DBAG, Eurex, Eurex Bonds, Eurex Repo, the Eurex-Exchanges, Eurex US, Eurex Clearing, Clearstream and FSE and their respective servants and agents (a) do not make any representations or warranties regarding the information contained herein, whether express or implied, including without limitation any implied warranty of merchantability or fitness for a particular purpose or any warranty with respect to the accuracy, correctness, quality, completeness or timeliness of such information, and (b) shall not be responsible or liable for any third party's use of any information contained herein under any circumstances, including, without limitation, in connection with actual trading or otherwise or for any errors or omissions continued in this publication.

This publication is published for information only and shall not constitute investment advice. This brochure is not intended for solicitation purposes but only for use as general information. All descriptions, examples and calculations contained in this publication are for illustrative purposes only.

Eurex offers services directly to members of the Eurex-Exchanges. Those who desire to trade any products available on the Eurex market or who desire to offer and sell any such products to others should consider legal and regulatory requirements of those jurisdictions relevant to them, as well as the risks associated with such products, before doing so.

Eurex derivatives (other than the DAX<sup>®</sup> futures contract, Dow Jones STOXX 50 futures contract, Dow Jones EURO STOXX 50 futures contract, Dow Jones STOXX 600 Banking Sector futures contract, Dow Jones EURO STOXX Banking Sector futures contract, Dow Jones Global Titans 50 futures contract and Eurex interest rate derivatives) are currently not available for offer, sale or trading in the United States or by United States persons.

**Trademarks and Service Marks**

Buxl<sup>®</sup>, DAX<sup>®</sup>, Eurex<sup>®</sup>, Eurex Bonds<sup>®</sup>, Eurex Repo<sup>®</sup>, Eurex US<sup>®</sup>, FDAX<sup>®</sup>, iNAV<sup>®</sup>, MDAX<sup>®</sup>, ODAX<sup>®</sup>, SDAX<sup>®</sup>, StatistiX<sup>®</sup>, TecDAX<sup>®</sup>, Xetra<sup>®</sup> and XTF Exchange Traded Funds<sup>®</sup> are registered trademarks of DBAG.

Xemac<sup>®</sup> is a registered trademark of Clearstream Banking AG. Vestima<sup>®</sup> is a registered trademark of Clearstream International S.A.

SMI<sup>®</sup> is a registered trademark of SWX Swiss Exchange.

STOXX<sup>®</sup> and Dow Jones EURO STOXX/STOXX<sup>®</sup> 600 Sector Indexes as well as the Dow Jones EURO STOXX 50<sup>®</sup> Index and the Dow Jones STOXX 50<sup>®</sup> Index are service marks of STOXX Ltd. and/or Dow Jones & Company, Inc.

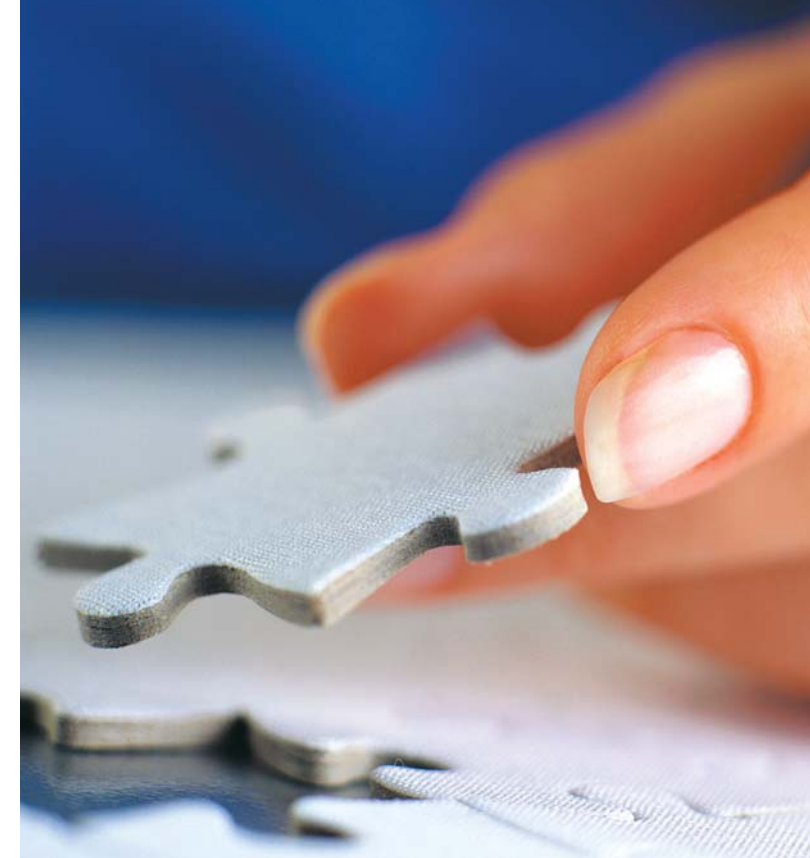
Dow Jones, Dow Jones Global Titans 50<sup>SM</sup> Index, and Dow Jones Italy Titans 30<sup>SM</sup> Index are service marks of Dow Jones & Company, Inc. The derivatives based on these indexes are not sponsored, endorsed, sold or promoted by STOXX Ltd. or Dow Jones & Company, Inc., and neither party makes any representation regarding the advisability of trading or of investing in such products.

The names of other companies and third party products may be the trademarks or service marks of their respective owners.

## Equity Index Derivatives

# Dow Jones STOXX<sup>®</sup> 600 Index Futures and Options – A Solid Piece of Europe

eurex



## Trade a Solid Piece of Europe

The Dow Jones STOXX 600® Index is a benchmark for many European portfolios and has become increasingly popular. As of September 19, 2005, Eurex will offer Futures and Options on the Dow Jones STOXX 600® Index, giving you an even bigger choice of futures and options in one of the world's largest markets for index products. Make this all-encompassing European equity index work for you.

### Overview – European Equity Index Products at Eurex

	Blue Chips	Mid Caps
Germany	<b>DAX®</b> Futures & Options (30 Stocks)	<b>MDAX®</b> Futures (50 Stocks)
		<b>TecDAX®</b> Futures & Options (30 Stocks)
Switzerland	<b>SMI®</b> Futures & Options (27 Stocks)	<b>SMIM®</b> Futures (27 Stocks)
Europe	<b>Dow Jones EURO STOXX 50® Index</b> Futures & Options (50 Stocks)	<b>Dow Jones STOXX® Mid 200 Index</b> Futures & Options (200 Stocks)
	<b>Dow Jones STOXX® 600 Index</b> Futures & Options (600 Stocks)	

### Your Benefits

- Tailor made European index products enable you to successfully implement your trading and hedging strategies.
- The index comprises 600 stocks, covering 95 percent of the European market capitalization. Trade Europe with a single product – efficiently and at low costs.
- By supplementing the existing spectrum of sector index derivatives you can efficiently punt on an outperformance or the spread between these instruments.

- Market Makers will support the new products through a continuous quotation, which will in turn provide for liquidity in the order book.

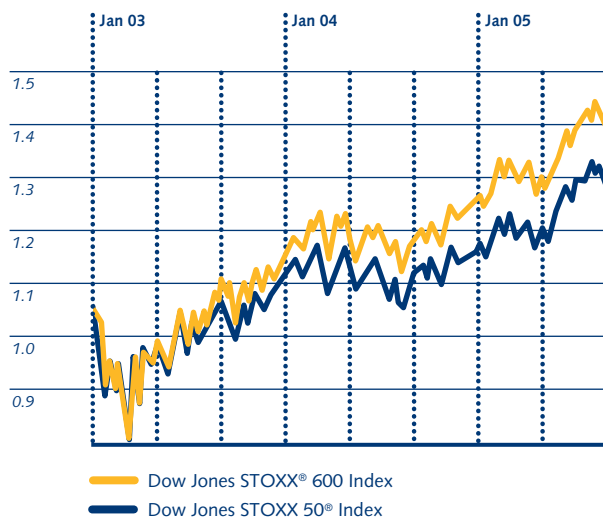
The following Market Makers provide for liquidity:

Company	Contact Person	Telephone Number
Timber Hill (Europe) AG	Alain Perregaux	+41-41-726-50 81
HypoVereinsbank	Martin Velten	+49-89-37 81-41 17
Optiver VOF	Sebastian Koeling	+31-20-557-11 16

### The Index

The Dow Jones STOXX® 600 index includes stocks from 17 European countries; the composition is reviewed and adjusted on a quarterly basis. Its individual stocks have a market cap of between EUR 0.82 billion and EUR 182.95 billion, with the percentage weight of the largest stock not exceeding 3.39 percent of the index.

### Performance Comparison – Dow Jones STOXX® 600 Index



### Contract Specifications

<b>Contract Standard</b>	Dow Jones STOXX® 600 Index (price index)
<b>Contract Value</b>	EUR 200 per index point
<b>Settlement</b>	Cash settlement
<b>Minimum Price Change</b>	0.1 index points, equivalent to EUR 20
<b>Contract Months</b>	<b>Futures:</b> The three successive quarterly months within the March, June, September and December cycle <b>Options:</b> The three following months, the three following months within the March, June, September and December cycle thereafter, and the two following months of the June and December cycle thereafter
<b>Trading Hours</b>	<b>Futures:</b> 09:00–20:00 CET <b>Options:</b> 09:00–17:30 CET
<b>Minimum Block Trade Size</b>	250 contracts

### Contacts

Do you require further information?  
We are happy to assist you.

#### Frankfurt

Gwenael Gautier  
T +49-69-211-125 77  
E-mail: Gwenael.Gautier@eurexchange.com

#### London

James Hewitt  
T +44-20-78 62-72 29  
E-mail: James.Hewitt.ext@deutsche-boerse.com

#### Zurich

Markus-Alexander Flesch  
T +41-58-854-29 48  
E-mail: Markus-Alexander.Flesch@eurexchange.com

#### Paris

Laurent Ortiz  
T +33-1-55 27-67 72  
E-mail: Laurent.Ortiz@eurexchange.com

or visit [www.eurexchange.com](http://www.eurexchange.com)