1.3 Subpart: Contract Specifications for Index Futures Contracts

The following subpart contains contract specifications for Futures contracts on stock index („Index Futures Contracts“).

1.3.1 Subject Matter of Contract

(1) An Index Futures Contract is a futures contract on a specific stock index.

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

- DAX® (Deutsche Börse AG)
- MDAX® (Deutsche Börse AG)
- TecDAX® (Deutsche Börse AG)
- DivDAX® (Deutsche Börse AG)
- OMX Helsinki 25 (OMXH25) (Helsinki Stock Exchange)
- SLI Swiss Leader Index® (SIX Swiss Exchange AG)
- SMI® (SIX Swiss Exchange AG)
- SMI MID Price Index (SMIM®) (SIX Swiss Exchange AG)
- Dow Jones EURO STOXX® 50th Index (STOXX Limited)
- Dow Jones EURO STOXX® Select Dividend 30 Index (STOXX Limited)
- Dow Jones EURO STOXX® 600 Index (STOXX Limited)
- Dow Jones EURO STOXX® Large 200 Index (STOXX Limited)
- Dow Jones EURO STOXX® Mid 200 Index (STOXX Limited)
- Dow Jones EURO STOXX® Small 200 Index (STOXX Limited)
- Dow Jones STOXX 50® Index (STOXX Limited)
- Dow Jones Global Titans 50STM Index (EUR) (Dow Jones & Company, Inc.)
- Dow Jones Global Titans 50STM Index (USD) (Dow Jones & Company, Inc.)
6) The value of a futures contract shall be:

- EUR 5 per index point for MDAX® Futures Contracts
- EUR 10 per index point for Futures Contracts on the TecDAX®, OMXH25, Dow Jones EURO STOXX 50® Index, Dow Jones EURO STOXX® Select Dividend 30 Index, Dow Jones STOXX 50® Index Dow Jones Italy Titans 30SM Index
- EUR 25 per index point for Futures Contracts on the DAX®
- EUR 50 per index point for Futures Contracts on the Dow Jones EURO STOXX® Sector Indices, Dow Jones STOXX® 600 Sector Indices
- EUR 100 per index point for Futures Contracts on the Dow Jones Global Titans 50SM Index (EUR)
- EUR 200 per index point for Futures Contracts on the Dow Jones STOXX® 600 Index, Dow Jones STOXX® Large 200 Index, Dow Jones STOXX® Mid 200 Index, Dow Jones STOXX® Small 200 Index
- CHF 10 per index point for Futures Contracts on the SMI®, SLI® and the SMIM®
- **USD 10 per index point for Futures Contracts on the MSCI Japan Index**
- USD 25 per index point for Futures Contracts on the RDXxt® USD – RDX Extended Index and on the MSCI Russia Index
- USD 100 per index point for Futures Contracts on the Dow Jones Sector Titans Indices **and the Dow Jones Global Titans 50SM Index**
- **USD 100 per index point for Futures Contracts on the Dow Jones Global Titans 50SM Index (USD)**

7) If any changes are made in the calculation of an index or its composition or weighting such that the concept of the index appears to be no longer comparable with the concept that applied when the futures contract was admitted to trading, the Boards of Management of the Eurex Exchanges may order the termination of trading in such contract as of the last trading day prior to the change in the respective index. Open positions shall be settled in cash upon the termination of trading. The respective final settlement price shall be used (Chapter II subsection 2.4.3 of the Clearing Conditions of the Eurex Clearing AG).

[...]
1.3.4 Last Trading Day, Final Settlement Day, Close of Trading

(1) The last trading day of the Index Futures Contracts shall be the final settlement day. The last trading day for Index Futures Contracts on the MSCI Japan shall be the trading day preceding the final settlement day.

(2) The final settlement day of the Index Futures Contracts shall be the third Friday of the relevant quarter-end month, provided, however, that if such Friday is not an Exchange day, the last trading day prior to such Friday shall be the final settlement day. The final settlement day of Index Futures Contracts on the MSCI Japan shall be the second Friday of the respective quarterly month, provided this is an Exchange day at Eurex and in Japan; otherwise, it shall be the preceding trading day.

(3) Close of trading on the last trading day

- for DAX®, MDAX®, TecDAX® DivDAX® Futures Contracts shall be the start of the call phase of the intra-day auctions in the electronic trading system of the Frankfurt Stock Exchange as determined by the Boards of Management of the Eurex Exchanges
- for OMXH25 Futures Contracts shall be the close of trading in continuous electronic trading at Helsinki Stock Exchange
- for SMI®, SLI® Futures Contracts and SMIM® Futures Contracts shall be 9:00 CET.
- for Dow Jones EURO STOXX 50® Index, Dow Jones EURO STOXX® Select Dividend 30 Index, Dow Jones STOXX 50® Index, Dow Jones STOXX® 600 Index, Dow Jones STOXX® Large 200 Index, Dow Jones STOXX® Mid 200 Index, Dow Jones STOXX® Small 200 Index, Dow Jones EURO STOXX® Sector Index and for Dow Jones STOXX® 600 Sector Index Futures Contracts shall be at 12:00 p.m. CET
- for Dow Jones Global Titans 50SM Index (EUR) Futures Contracts, Dow Jones Global Titans 50SM Index (USD) Futures Contracts as well as the Dow Jones Sector Titans Index Futures Contracts shall be at 5:00 p.m. CET
- for Dow Jones Italy Titans 30SM Index Futures Contracts shall be 9:05 a.m. CET
- for RDXxt® USD – RDX Extended Index Futures Contracts shall be 4.30 p.m. CET
- for MSCI Russia Index Futures Contracts shall be 3:45 p.m. CET
- for MSCI Japan Index Futures Contracts shall be 10:00 p.m. CET

1.3.5 Price Gradations

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

- 0.05 points at DivDax® this represents a value of 10 EUR
§ 0.1 points at
- OMXH25, this represents a value of EUR 1
- Dow Jones EURO STOXX® Sectors, this represents a value of EUR 5
- Dow Jones STOXX® 600 Sectors, this represents a value of EUR 5
- Dow Jones STOXX® 600, this represents a value of EUR 20
- Dow Jones STOXX® Large 200, this represents a value of EUR 20
- Dow Jones STOXX® Mid 200, this represents a value of EUR 20
- Dow Jones STOXX® Small 200, this represents a value of EUR 20
- SLI®, this represents a value of CHF 1
- Dow Jones Global Titans 50SM (EUR), this represents a value of EUR 10
- Dow Jones Global Titans 50SM (USD), this represents a value of USD 10
- Dow Jones Global Sector Titans, this represents a value of USD 10

§ 0.5 points at
- DAX®, this represents a value of EUR 12.50
- TecDAX®, this represents a value of EUR 5.00
- Dow Jones EURO STOXX® Select Dividend 30, this represents a value of EUR 5.00
- RDxt™ USD - RDX Extended, this represents a value of Wert von USD 12.50
- MSCI Russia, this represents a value of USD 12.50

§ 1 point at
- MDAX®, this represents a value of EUR 10
- Dow Jones EURO STOXX 50®, this represents a value of EUR 10
- Dow Jones STOXX® 50, this represents a value of EUR 10
- SMI®, this represents a value of CHF 10
- SMIM®, this represents a value of CHF 10
- MSCI Japan, this represents a value of USD 10

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

<table>
<thead>
<tr>
<th>Futures on Shares of</th>
<th>Product ID</th>
<th>Group ID*</th>
<th>Cash Market-ID*</th>
<th>Contract Size</th>
<th>Minimum Price Change**</th>
<th>Currency</th>
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<tbody>
<tr>
<td>[...]</td>
<td></td>
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<tr>
<td>Praxair Inc.</td>
<td>PXFF</td>
<td>USO1</td>
<td>XNYS</td>
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<td>0.0001</td>
<td>USD</td>
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<td></td>
<td></td>
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<td></td>
</tr>
</tbody>
</table>

* 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 other things, the purpose of determining a market place for the price of the share underlying the contract.

** The minimum price change with regard to share futures with assigned group ID GB01 refers to Pence.
Annex C in relation to Contract Specifications:

Trading Hours Futures Contracts

<table>
<thead>
<tr>
<th>Product</th>
<th>Product-ID</th>
<th>Pre-Trading Period</th>
<th>Continuous Trading</th>
<th>Post-Trading Full-Period</th>
<th>OTC Block Trading</th>
<th>Last Trading Day</th>
</tr>
</thead>
<tbody>
<tr>
<td>DAX® Index Futures</td>
<td>FDAX</td>
<td>07:30-07:50</td>
<td>07:50-22:00</td>
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<td>07:30-07:50</td>
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<td>22:00-22:30</td>
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<tr>
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<td>FESX</td>
<td>07:30-07:50</td>
<td>07:50-22:00</td>
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<td>12:00</td>
</tr>
<tr>
<td>DJ EURO STOXX® Select Dividend 30 Index Futures</td>
<td>FEDV</td>
<td>07:30-07:50</td>
<td>07:50-22:00</td>
<td>22:00-22:30</td>
<td>08:00-22:00</td>
<td>12:00</td>
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<tr>
<td>DJ EURO STOXX® Sector Index Futures</td>
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<td>07:30-07:50</td>
<td>07:50-22:00</td>
<td>22:00-22:30</td>
<td>08:05-22:00</td>
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<td>DJ Global Titans 50SM Index (EUR) Futures</td>
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<tr>
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<tr>
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<td>F2MI</td>
<td>07:30-07:50</td>
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<tr>
<td>Product</td>
<td>Product-ID</td>
<td>Pre-Trading Period</td>
<td>Continuous Trading</td>
<td>Post-Trading Full-Period</td>
<td>OTC Block Trading</td>
<td>Last Trading Day</td>
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<tr>
<td>---------------------------------</td>
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<tr>
<td>DJ STOXX® Small 200 Index Futures</td>
<td>F2SM</td>
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<td>07:30-07:50</td>
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<td>OMXH25 Index Futures</td>
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<td>RDXxt® USD - RDX Extended Index Futures</td>
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<td>08:00-22:00</td>
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All times in CET

[...]