Part: Contract Specifications for Options Contracts

Subpart: Contract Specifications for Index Options

The following subpart contains contract specifications for Options Contracts on stock indices ("Index Options").

Exercise Prices

1. Option series of options contracts on the STOXX® Europe 50 Index, EURO STOXX® Select Dividend 30 Index 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.

2. 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.

3. Option series of options contracts on the SLI®, the EURO STOXX® Sector Indices and the STOXX® Europe 600 Sector Indices may have exercise prices with price gradation of five points for terms up to three months, of ten points for terms of four to 12 months, of 20 points for terms of 13 to 24 months or 50 points for terms more than 24 months.

4. Option series of options contracts on the EURO STOXX® 50 Index may have exercise prices with price gradations of 25 points for terms up to 2-6 months (including the term group 5 weeks), of 50 points for terms up to 36 months or of 100 points for terms of more than 36 months.
(5) Option series of options contracts on DivDAX® may have exercise prices with price gradation of five points for terms up to twelve months or ten points for terms of more than 12 months.

(6) Option series of options contracts on TecDax®, Dow Jones Global Titans 50SM Index (EUR), MSCI Russia and the SMIM®, STOXX® Europe 600 Index (Product ID: OXXP), STOXX® Europe Large 200 Index (Product ID: OLCP), STOXX® Europe Mid 200 Index (Product ID: OMCP), STOXX® Europe Small 200 Index (Product ID: OSCP), EURO STOXX® Index, EURO STOXX® Large Index, EURO STOXX® Mid Index, EURO STOXX® Small Index may have exercise prices with price gradations of five points for terms up to three months, of 10 points for terms from four to 12 months or of 20 points for terms of more than 12 months.

(7) Option series of options contracts on OMXH25 may have exercise prices with price gradations of 25 points.

(8) Options series of Options contracts on the Sensex may have exercise prices with price gradations of 200 points for terms of up to 12 months or of 400 points for terms of more than 12 months.

(9) Options series of Options contracts on the RDX® USD Index and the EURO STOXX 50® ex Financials Index may have exercise prices with price gradations of 25 points for terms of up to 6 months, of 50 points for terms of up to 24 months, or of 100 points for terms of more than 12 months.

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