Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich

As of 10.02.2017

Page 1
1. **Part:**

**Contract Specifications for Futures Contracts**

[...]

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**

[...]

(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:

- [...]  
- TA-325 (The Tel Aviv Stock Exchange)  
- [...]  

[...]

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

- [...]  
- USD 25 per index point for futures contracts on the TA-325 Index  

[...]

1.3.2 **Obligation for Performance**

After the close of trading in the contract, the seller of an Index Future Contract shall pay in cash any difference between the agreed price and the higher final settlement price (Chapter II, number 2.4.2 of the Clearing Conditions for Eurex Clearing AG). The purchaser shall pay in cash any difference between the agreed price and the lower final settlement price.
1.3.3 Term

(1) For Index Futures Contracts, terms expiring on the final settlement day (subsection 1.3.4 paragraph (2) of the next, the second succeeding and the third succeeding quarter-end months (March, June, September, December) are available for trading at the Eurex Exchanges.

[...]

(5) For Index Futures Contracts on the TA-235 Index and in deviation to Paragraph 1, terms up to the final settlement day (Number 1.3.4 Paragraph 2) of the next, the second succeeding and the third calendar month are available.

[...]

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

[...]

(3) The last trading day of ‘the Index Futures Contracts on the TA-325 Index’ (Eurex Contract) shall be the respective last trading day of ‘the TA-325 Index Futures and Options Contracts permitted for trading at The Tel Aviv Stock Exchange (TASE)’ (TASE Contract), which is the Wednesday preceding the last Friday of the relevant month, provided that such day is a trading day at Eurex and a trading day at the TASE; otherwise, it shall be the day immediately preceding such day provided that it is both a trading day at Eurex and an trading day at the TASE.

[...]

(4) Close of trading on the last trading day

- [...

- for MSCI Index Futures Contracts, TA-325 Index Contracts and STOXX® Global Select Dividend 100 Index Contracts shall be 10:00 p.m. CET

- [...

1.3.5 Price Gradations

[...]

- 0.5 points at
  - DAX® (Product ID: FDAX), this represents a value of EUR 12.50
  - TA-325, this represents a value of USD 12,
Annex C in relation to Contract Specifications:

Trading Hours Futures Contracts

[...]

Index 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>TES Block Trading</th>
<th>Last Trading Day</th>
</tr>
</thead>
<tbody>
<tr>
<td>[...]</td>
<td>FGDV</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>22:00</td>
</tr>
<tr>
<td>TA-325-Index Futures</td>
<td>FT25</td>
<td>08:00-08:30</td>
<td>08:30-22:00</td>
<td>22:00-22:30</td>
<td>08:30-22:00</td>
<td>22:00</td>
</tr>
</tbody>
</table>

* During daylight savings time in Germany (CEST), trading in Germany on the last trading day ends on 12:00 CET.

All times CET

[...]