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

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 (Market Index). The STOXX 600 Sector Index Futures are based on the Dow Jones STOXX 600 Banks Index, the Dow Jones STOXX 600 Basic Resource Index, the Dow Jones STOXX 600 Energy Index, the Dow Jones STOXX 600 Food and Beverage Index, the Dow Jones STOXX 600 Media Index, the Dow Jones STOXX 600 Industrial Goods and Services Index, the Dow Jones STOXX 600 Financial Services Index, the Dow Jones STOXX 600 Technology Index, the Dow Jones STOXX 600 Telecommunications Index, the Dow Jones STOXX 600 Healthcare Index, the Dow Jones STOXX 600 Insurance Index and the Dow Jones STOXX 600 Utilities 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 EUR 50 per index point.

(2) After the close of trading in the contract, the seller of a STOXX 600 Sector Index Future shall pay in cash any difference between the agreed price and the higher final settlement price. The purchaser of a STOXX 600 Sector Index Future shall pay in cash any difference between the agreed price and the lower final settlement price.

The final settlement price shall be determined by the Eurex Exchanges on the final settlement day for a contract (subsection 1.5.2 paragraph (2)) based on the average of the calculations of the Dow Jones STOXX Sector Indices determined on such day from 11:50 a.m. CET to 12:00 CET.

(3) If any changes are made in the calculation of the Dow Jones STOXX Sector Indices or its composition or weighting such that the concept of the Dow Jones STOXX Sector Indices appears to be no longer comparable with the concept that applied when a 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 Dow Jones STOXX Sector Indices at 12:00 CET. Open positions shall be settled in cash upon the termination of trading. The final value of the Dow Jones STOXX Sector Indices, calculated on the basis of the average of the respective calculations of the Dow Jones STOXX Sector Indices 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 1.5.2.

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

2.29.1 Subject Matter of Contract

(1) The option contract relates to a Dow Jones STOXX 600 Sector Index (Market Index). The Dow Jones EURO STOXX 600 Sector Index Options are based on the Dow Jones EURO STOXX 600 Banks Index, the Dow Jones STOXX 600 Basic Resource Index, the Dow Jones STOXX 600 Energy Index, the Dow Jones STOXX 600 Food and Beverage Index, the Dow Jones STOXX 600 Media Index, the Dow Jones STOXX 600 Industrial Goods and Services Index, the Dow Jones STOXX 600 Financial Services Index, the Dow Jones STOXX 600 Technology Index, the Dow Jones STOXX 600 Telecommunications Index, the Dow Jones STOXX 600 Healthcare Index, the Dow Jones STOXX 600 Insurance Index and the Dow Jones STOXX 600 Utilities 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 EUR 50 per index point.
Index, the Dow Jones STOXX 600 Media Index, the Dow Jones STOXX 600 Industrial Goods and Services Index, the Dow Jones STOXX 600 Financial Services, the Dow Jones EURO STOXX 600 Technology Index, the Dow Jones EURO STOXX 600 Telecommunications Index, the Dow Jones EURO STOXX 600 Healthcare Index, the Dow Jones STOXX 600 Insurance Index and the Dow Jones STOXX 600 Utilities Index. The publications of STOXX Limited shall determine the composition, weighting and calculation of the Dow Jones STOXX 600 Sector Indices. The value of an option contract shall be EUR 50 per index point.

(2) If any changes are made in the calculation of the Dow Jones STOXX 600 Sector Indices or their composition and weighting such that the concept of the Dow Jones STOXX 600 Sector Indices appear 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 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, calculated on the basis of the average of the respective calculation of the Dow Jones STOXX 600 Sector Indices 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 2.29.6.

(...)