

Trading Conditions

2 Part Contract Specifications

2.1 Subpart Contract Specifications for Futures Contracts

2.1.5 Sub-Subpart Specifications for Futures Contracts on Dow Jones STOXX[®] 600 Sector Indices (STOXX[®] Sector Index Futures)

2.1.5.1 Subject Matter of Contract

(1) A STOXX[®] Sector Index Future is a futures contract on a Dow Jones STOXX[®] 600 Sector Index (Price Index). The STOXX[®] Sector Index Futures are based on the Dow Jones STOXX[®] 600 Banks Index, Dow Jones STOXX[®] 600 Technology Index, Dow Jones STOXX[®] 600 Telecommunications Index and the Dow Jones STOXX[®] 600 Healthcare 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 50 EUR per index point.

(2) After the close of trading in the contract, the seller of a STOXX[®] Sector Index Futures shall pay in cash any difference between the agreed price and the higher final settlement price. The purchaser of a STOXX[®] 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 2.1.5.2 paragraph (2)) based on the average of the calculations of the Dow Jones STOXX[®] 600 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[®] 600 Sector Indices or its composition or weighting such that the concept of the Dow Jones STOXX[®] 600 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[®] 600 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[®] 600 Sector Indices, calculated on the basis of the average of the respective calculations 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 2.1.5.2.

2.1.5.2 Term, Close of Trading

(1) Terms expiring on the final settlement day 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. The longest term of a contract is thus nine months.

(2) The last trading day and the final settlement day of the contract 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 close of trading on the last trading day shall be 12:00 CET.

2.1.5.3 Price Gradations

The prices of the contracts shall be quoted in index points with one decimal place. The minimum change in price ("Tick") shall be 0,1 index point (5 EUR).

2.1.5.4 Performance, Cash Settlement

(1) The performance day shall be the Exchange day after the last trading day of the contract.

Contracts shall be performed by cash settlement between Clearing Members and Eurex Clearing AG. Each Clearing Member shall be responsible for handling the cash settlements

with the Non-Clearing Members served by it and its own customers; the handling of cash settlements by Non-Clearing Members to their customers is the responsibility of the Non-Clearing Members.

2.1.6 Sub-Subpart Specifications for Futures Contracts on Dow Jones EURO STOXX[®] Sector Indices (EURO STOXX[®] Sector Index Futures)

2.1.6.1 Subject Matter of Contract

(1) A EURO STOXX[®] Sector Index Future is a futures contract on a Dow Jones EURO STOXX[®] Sector Index (Price Index). The EURO STOXX[®] Sector Index Futures are based on the Dow Jones EURO STOXX[®] Banks Index, Dow Jones EURO STOXX[®] Technology Index, Dow Jones EURO STOXX[®] Telecommunications Index and the Dow Jones EURO STOXX[®] Healthcare Index. The publications of STOXX Limited shall determine the composition, weighting and calculation of the Dow Jones EURO STOXX[®] Sector Indices. The value of a contract shall be 50 EUR per index point.

(2) After the close of trading in the contract, the seller of a EURO STOXX[®] Sector Index Futures shall pay in cash any difference between the agreed price and the higher final settlement price. The purchaser of a EURO STOXX[®] 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 2.1.6.2 paragraph (2)) based on the average of the calculations of the Dow Jones EURO 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 EURO STOXX[®] Sector Indices or its composition or weighting such that the concept of the Dow Jones EURO 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 EURO 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 EURO STOXX[®] Sector Indices, calculated on the basis of the average of the respective calculations of the Dow Jones EURO 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 2.1.6.2.

2.1.6.2 Term, Close of Trading

(1) Terms expiring on the final settlement day 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. The longest term of a contract is thus nine months.

(2) The last trading day and the final settlement day of the contract 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 close of trading on the last trading day shall be 12:00 CET.

2.1.6.3 Price Gradations

The prices of the contracts shall be quoted in index points with one decimal place. The minimum change in price ("Tick") shall be 0,1 index point (5 EUR).

2.1.6.4 Performance, Cash Settlement

(1) The performance day shall be the Exchange day after the last trading day of the contract.

(2) Contracts shall be performed by cash settlement between Clearing Members and Eurex Clearing AG. Each Clearing Member shall be responsible for handling the cash settlements with the Non-Clearing Members served by it and its own customers; the handling of cash settlements by Non-Clearing Members to their customers is the responsibility of the Non-

Clearing Members.

Editorial Changes

2.2.15 Sub-Subpart Specifications for Options Contracts on Stocks of Swiss Stock Corporations (Swiss Stock Options)

2.2.15.1 Subject Matter of Contract

Each contract shall cover 10 shares, unless the Boards of Management of the Eurex Exchanges have determined otherwise.¹ Subsection 2.2.15.7 shall remain unaffected.

2.2.16 Sub-Subpart Specifications for Low Exercise Price Options (LEPO) on Stocks of Swiss Stock Corporations

2.2.16.1 Subject Matter of Contract

Each contract shall cover 10 shares, unless the Boards of Management of the Eurex Exchanges have determined otherwise.² Subsection 2.2.16.6 shall remain unaffected.

1 Options contracts on shares of Julius Bär Holding AG and Roche Holding AG shall cover one share each.