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

Eurex14e	
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AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

[...]

### 2. Part:

**Contract Specifications for Options Contracts** 

[...]

### 2.4 Contract Specifications for Index Options

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

[...]

#### 2.4.4 Term

Index Options are generally available at Eurex Deutschland for the following terms:

- 5 weeks: up to and including the next, the second, the third and the fourth succeeding expiration days
- 3 months: up to and including the next, the second, the third succeeding expiration days
- 12 months: up to and including the next, the second and the third succeeding expiration days and up to and including the next three succeeding quarterly expiration days (March, June, September, December)

[...]

Index Options are currently available at Eurex Deutschland for the following terms, such terms being determined by the Management Board of Eurex Deutschland:

Product	Term Groups				Term Groups		
[]							
EURO STOXX 50 <sup>®</sup> Index Options contracts	5 weeks, 12 months (6 monthly expiration days)	9 years 11 months					
EURO STOXX 50® Index Options contracts (MEEx)	3 monthly expirations	3 months					
[]							

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#### 2.4.5 Last Trading Day, Final Settlement Day, Close of Trading

(1) The last trading day of the Index Options contracts shall generally be the third Friday of the relevant month, provided that such day is a trading day at Eurex; otherwise, it shall be the trading day immediately preceding such day.

The last trading day of the SMI®-, SLI®- and SMIM® Options contracts shall be the trading day immediately preceding the final settlement day.

The last trading day of Index Options contracts of the term group "3 months" is the one defined in Paragraph 2.

(2) The final settlement day of the Index Options Contracts shall be the last trading day to the extent no other provisions are determined hereinafter.

The final settlement day of Index Options Contracts on the MSCI Indices and of Index Options Contracts on the STOXX® Global Select Dividend 100 Index shall be the exchange day immediately succeeding the last trading day.

The final settlement day of Index Options of the term group "5 weeks" shall be — with the exception of the third Friday of the relevant calendar month — the Friday of the relevant expiration week provided that such day is a trading day; otherwise, it shall be the trading day immediately preceding such Friday within the same calendar month. If the immediately preceding trading day is not within the same calendar month as the Friday of the expiration week, the final settlement day shall be the trading day immediately succeeding the Friday of the expiration week.

The last trading day of Index Options on the SMI® of the term group "5 weeks" shall be the trading day immediately preceding the final settlement day.

The final settlement day and the last trading day of Index Options contracts of the term group "3 months" is the last calendar day of each expiration month, provided that such day is a trading day; otherwise, it shall be the trading day immediately preceding within the same calendar month.

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# **Annex C in relation to Contract Specifications:**

[...]

## **Exercise Prices for Index Options (2.4.6)**

Options series for Index Options may generally have the following exercise prices:

Contract	Exercise Price Intervals in Index Points for Contract Months with a Remaining Lifetime of					
	≤ 3 months	4-6 months	6-12 months	13-24 months	25-36 months	> 36 months
[]						
EURO STOXX 50® Index Options (OESX) (including the term groups of 5 weeks and 3 months)	25	25	50	50	50	100
[]						

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