Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich Eurex14e As of 01.08.2011 Page 1

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#### MODIFICATIONS ARE MARKED AS FOLLOWS:

#### INSERTIONS ARE UNDERLINED

#### DELETIONS ARE CROSSED OUT

[...]

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#### Annex A in relation to subsection 1.6 of the Contract Specifications:

Futures on Shares of	Product ID	t Group ID*	Cash Market- ID*	Contract Size	Minimum Price Change	Currency **
[]						
Abertis Infraestructuras S./	A. <u>ABEJ</u>	<u>ES01</u>	XMAD	<u>100</u>	<u>0.0001</u>	EUR
[]						
Air Berlin PLC	AB1F	DE01	XFRA	100	0.0001	EUR
			<u>XETR</u>			
[]						
Asian Bamboo AG	<u>5ABF</u>	<u>DE01</u>	<u>XETR</u>	<u>100</u>	<u>0.0001</u>	<u>EUR</u>
[]						

\* The group ID as well as the cash market ID shall be assigned by the Eurex Exchanges according to the following table and shall, amongst others things, serve the purpose of determining a market place for the price of the share underlying the contract.

\*\* GBX: Pence Sterling

[...]

#### Annex B in relation to subsection 2.6 of the Contract Specifications:

Options on Shares of	Product- ID	Group ID*	Cash Market ID*	Contract Size	Maximum Term (Months)	Minimum Price Change	Currency **
[]							
Asian Bamboo AG	<u>5AB</u>	<u>DE12</u>	<u>XETR</u>	<u>100</u>	<u>60</u>	<u>0.01</u>	<u>EUR</u>
[]							

\* The group ID as well as the cash market ID shall be assigned by the Eurex Exchanges according to the following table and shall, amongst other things, serve the purpose of determining a market place for the price of the share underlying the contract.

\*\* GBX: Pence Sterling

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# [...]

Annex C in relation to Contract Specifications:

**Trading Hours Futures Contracts** 

[...]

### Property Index Futures Contracts

Product	Product-	Pre-Trading-	Continuous	Post-Trading	OTC Block	Last Trading Day	
	ID	Period	Trading	Full-Period	Trading		
						Trading	
						until	
IPD <sup>®</sup> UK Annual All	PUKA	07: <del>00<u>30</u>–</del>	08:30–17:30	17:30–20:30	08:30–18:30	12:00	
Property Index Futures		08:30					
IPD <sup>®</sup> UK Annual All	PARE	07: <mark>00<u>30</u>–</mark>	08:30–17:30	17:30–20:30	08:30–18:30	12:00	
Retail Index Futures		08:30					
IPD <sup>®</sup> UK Annual All	PAOF	07: <mark>00<u>30</u>–</mark>	08:30–17:30	17:30–20:30	08:30–18:30	12:00	
Office Index Futures		08:30					
IPD <sup>®</sup> UK Annual All	PAIN	07: <mark>00<u>30</u>–</mark>	08:30–17:30	17:30–20:30	08:30–18:30	12:00	
Industrial Index Futures		08:30					

All times in CET

[...]

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[...]

## 1.11 Subpart: Contract Specifications for Property Index Futures Contracts

The following subpart contains contract specifications for futures contracts on commercial property return indices hereinafter referred to as "Property Index Futures Contracts".

## 1.11.1 Subject Matter of Contract

- (1) A Property Index Futures Contract is a futures contract on a specific property index.
- (2) Futures Contracts on the following property indices are available for trading at the Eurex Exchanges. The publications of the respectively indicated institution shall be relevant for the composition, weighting and calculation of the indices:
  - § IPD® UK Annual All Property Index All Property Total Returns (Investment Property Databank Limited).
  - § IPD<sup>®</sup> UK Annual All Retail Index All Retail Total Returns (Investment Property Databank Limited).
  - § IPD<sup>®</sup> UK Annual All Office Index All Office Total Returns (Investment Property Databank Limited).
  - § <u>IPD<sup>®</sup> UK Annual All Industrial Index All Industrial Total Returns (Investment Property Databank Limited).</u>

The nominal value of a contract shall be GBP 50,000.

## 1.11.2 Obligation for Performance

After close of trading, the seller of a Property Index Futures Contract shall pay in cash any difference between the agreed price and the higher final settlement price (Chapter II, Number 2.12.2 of the Clearing Conditions of Eurex Clearing AG). The

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purchaser of a Property Index Futures Contract shall pay in cash any difference between the agreed price and the lower final settlement price.

### 1.11.3 Term

For Property Index Futures Contracts, several terms expiring on the final settlement day (subsection 1.11.4 Paragraph 1), each in March for the following five calendar years, are available for trading at the Eurex exchanges.

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

- (1) The last trading day and final settlement day of the Property Index Futures Contracts shall be the last exchange day in the month March of the year in which the term of the futures contract expires (according to Number 1.11.3).
- (2) The close of trading of Property Index Futures Contracts on the last trading day shall be 12:00 p.m. CET.

#### 1.11.5 Price Gradations

The price of a Property Index Futures Contract shall be quoted as percentage of their nominal value, with two decimal places. The minimum price change ("Tick") shall be 0.05 points; this represents a value of GBP 25.

#### 1.11.6 Performance, Cash Settlement

- (1) The performance day for Property Index Futures Contracts shall be the Exchange day after the final settlement day.
- (2) Property Index Futures Contracts shall be performed by cash settlement between the Clearing Members and Eurex Clearing AG. The competent Clearing Member shall be responsible for handling the cash settlement to the Non-Clearing Members served by it and its own customers; the Non-Clearing Members shall be responsible for handling the cash settlements by Non-Clearing Members to their customers.

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# Annex C in relation to Contract Specifications:

# **Trading Hours Futures Contracts**

[...]

# **Property Index Futures Contracts**

Product	Product-	Pre-Trading-	Continuous	Post-Trading	OTC Block Last Tradir		g Day
	ID	Period	Trading	Full-Period	Trading		
						Trading	
						until	
IPD <sup>®</sup> UK Annual All	PUKA	07:00-08:30	08:30–17:30	17:30–20:30	08:30–18:30	12:00	
Property Index Futures							
IPD <sup>®</sup> UK Annual All	PARE	07:00-08:30	08:30-17:30	<u>17:30–20:30</u>	<u>08:30–18:30</u>	<u>12:00</u>	
Retail Index Futures							
IPD <sup>®</sup> UK Annual All	PAOF	07:00-08:30	08:30-17:30	<u>17:30–20:30</u>	<u>08:30–18:30</u>	<u>12:00</u>	
Office Index Futures							
IPD <sup>®</sup> UK Annual All	PAIN	07:00-08:30	08:30-17:30	<u>17:30–20:30</u>	<u>08:30–18:30</u>	<u>12:00</u>	
Industrial Index Futures							

All times in CET

[...]