X-pand into the Future

eurex circular 018/12

Date: January 30, 2012

Senders: 1. Eurex Deutschland and Eurex Zürich
2. Eurex Clearing AG

Recipients: All Trading Participants of Eurex Deutschland and Eurex Zürich, all Clearing Members of Eurex Clearing AG and Vendors

Authorized by: Jürg Spillmann

Single Stock Futures, Single Stock Dividend Futures, Index Dividend Futures: Delisting of 24 SSFs, twelve SSDFs and of the Index Dividend Futures (Front Year) Contract on the EURO STOXX® 50

Related Eurex Circulars: 162/09

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Content may be most important for:

➲ All departments

Attachments:

Updated sections of

Eurex Deutschland and Eurex Zürich

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

Eurex Clearing AG

2. Conditions for Utilization of the OTC Trade Entry Facilities (General Conditions for Participation)

Summary:

The Management Boards of the Eurex Exchanges and the Executive Board of Eurex Clearing AG decided to delist 24 Single Stock Futures (SSFs), twelve Single Stock Dividend Futures (SSDFs) and the Index Dividend Futures contract (Front Year) on the EURO STOXX® 50 (FEX1) effective **February 13, 2012**.

Single Stock Futures, Single Stock Dividend Futures, Index Dividend Futures: Delisting of 24 SSFs, twelve SSDFs and of the Index Dividend Futures (Front Year) Contract on the EURO STOXX® 50

The Management Boards of the Eurex Exchanges and the Executive Board of Eurex Clearing AG decided to delist 24 Single Stock Futures (SSFs), twelve Single Stock Dividend Futures (SSDFs) and the Index Dividend Futures contract (Front Year) on the EURO STOXX® 50 (FEX1) effective February 13, 2012.

Eurex Deutschland and Eurex Zürich

To implement these decisions, Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich will be amended as specified in attachment 1 with effect from February 13, 2012.

Eurex Clearing AG

To implement the decisions of the Management Boards of the Eurex Exchanges, Eurex Clearing AG will adjust the Conditions for Utilization of the OTC Trade Entry Facilities (General Conditions for Participation) (attachment 2) with regard to the clearing services it offers. These changes will also become effective on February 13, 2012.

Delisting of the 24 SSFs and the twelve SSDFs will be done due to corporate actions and contract multiplier changes and the introduction of corresponding follow-up products resulting from this.

The following products will be delisted:

SSFs		
Product Name	**Product ISIN**	**Product Code**
FUT ON ACTELION	DE000A0QZA39	ATLG
FUT ON ALLIANZ AG	DE000A0C38J7	ALVF
FUT ON AUTONOMY CORPORATION	DE000A1CQ422	AUYF
FUT ON BANCO PASTOR S.A.	DE000A1CRKH0	BPQG
FUT ON BOUYGUES	DE000A0JZED2	BYGF
FUT ON CARREFOUR	DE000A0C38S8	CARF
FUT ON DEUTSCHE BANK AG	DE000A0C38W0	DBKF
FUT ON ENI SPA	DE000A0C3818	ENTF
FUT ON EVRAZ	DE000A0MELW6	HK1F
FUT ON FIAT	DE000A0JZES0	FIAF
FUT ON GAZPROM	DE000A0MELN5	GAZF
FUT ON HANSEN TRANSMISSIONS	DE000A0XW4Q8	HSNF
FUT ON IMMOFINANZ	DE000A0JY3D4	IMOF
FUT ON INTL CONSOLIDATED AIRL	DE000A0SYC93	BAIF
FUT ON MUENCHNER RUECKVERS AG	DE000A0C39A4	MU2F
FUT ON PORSCHE AUTOMOBIL H. SE	DE000A0YK678	PORJ
FUT ON RANDSTAD HOLDINGS	DE000A0JZH64	RSHF
FUT ON RWE VZ	DE000A0MEV58	RW3F
FUT ON SCHNEIDER ELECTRIC	DE000A0MEZ62	SNDG
FUT ON SGS S.A.	DE000A1DKJE2	SGSI
FUT ON SOLON SE	DE000A0SNG84	SOOF
FUT ON TECHNIP	DE000A0JY6Z0	THPF
FUT ON VODAFONE GROUP PLC	DE000A0MEL92	VODF

SSDFs		
Product Name	**Product ISIN**	**Product Code**
FUT ON VOESTALPINE	DE000A0JY3S2	VASF
BAYER DIVIDEND FUT	DE000A1CRDL7	B1AY
BNP PARIBAS DIVIDEND FUT	DE000A1CRDM5	B1NP
COMPAGNIE DE SAINT-GOBAIN DIV.	DE000A1CREC4	G1OB
DANONE DIVIDENDS	DE000A1CREH3	B1SN
DEUTSCHE BANK DIVIDEND FUT	DE000A1CRDP8	D1BK
E.ON DIVIDEND FUT	DE000A1CRDR4	E1OA
ENEL DIVIDEND FUT	DE000A1CRDS2	E1NL
MUNICH RE DIVIDEND FUT	DE000A1CRDX2	M1UV
RWE DIVIDEND FUT	DE000A1CRDY0	R1WE
SIEMENS DIVIDEND FUT	DE000A1CRD07	S1IE
SOCIETE GENERALE DIVIDEND FUT	DE000A1CRD15	S1GE
VIVENDI DIVIDEND FUT	DE000A1CRD56	V1VU
Index Dividend Future		
Product Name	**Product ISIN**	**Product Code**
FUT ON ESTX 50 INDEX DIVIDEND (FRONT YEAR)	DE000A1A4ZL9	FEX1

January 30, 2012

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AMENDMENTS 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	Group ID*	Cash Market-ID*	Contract Size	Minimum Price Change	Currency **
~~Actelion Ltd. - N.~~	~~ATLG~~	~~CH01~~	~~XVTX~~	~~50~~	~~0.0001~~	~~CHF~~
~~Allianz SE~~	~~ALVF~~	~~DE01~~	~~XETR~~	~~10~~	~~0.0001~~	~~EUR~~
~~Autonomy Corp. PLC~~	~~AUYF~~	~~GB01~~	~~XLON~~	~~1000~~	~~0.0001~~	~~GBX~~
~~Banco Pastor S.A.~~	~~BPQG~~	~~ES01~~	~~XMAD~~	~~100~~	~~0.0001~~	~~EUR~~
~~Bouygues S.A.~~	~~BYGF~~	~~FR01~~	~~XPAR~~	~~100~~	~~0.0001~~	~~EUR~~
~~British Airways PLC~~	~~BAIF~~	~~GB01~~	~~XLON~~	~~1000~~	~~0.0001~~	~~GBX~~
~~Carrefour S.A.~~	~~CARF~~	~~FR01~~	~~XPAR~~	~~100~~	~~0.0001~~	~~EUR~~
~~Eni S.p.A.~~	~~ENTF~~	~~IT01~~	~~XMIL~~	~~500~~	~~0.0001~~	~~EUR~~
~~Evraz Group S.A.~~	~~HK1F~~	~~RU01~~	~~XLON~~	~~100~~	~~0.0001~~	~~USD~~
~~Fiat S.p.A.~~	~~FIAF~~	~~IT01~~	~~XMIL~~	~~500~~	~~0.0001~~	~~EUR~~
~~Hansen Transmissions Interntl~~	~~HSNF~~	~~GB01~~	~~XLON~~	~~1000~~	~~0.0001~~	~~GBX~~
~~Immofinanz AG~~	~~IMOF~~	~~AT01~~	~~XVIE~~	~~500~~	~~0.0001~~	~~EUR~~
~~Münchener Rückversicherungs-Gesellschaft AG~~	~~MU2F~~	~~DE01~~	~~XETR~~	~~10~~	~~0.0001~~	~~EUR~~
~~OAO Gazprom~~	~~GAZF~~	~~RU01~~	~~XLON~~	~~100~~	~~0.0001~~	~~USD~~
~~Randstad Holding N.V.~~	~~RSHF~~	~~NL01~~	~~XAMS~~	~~50~~	~~0.0001~~	~~EUR~~
~~RWE AG - Vz.~~	~~RW3F~~	~~DE01~~	~~XETR~~	~~100~~	~~0.0001~~	~~EUR~~
~~Schneider Electric S.A.~~	~~SNDG~~	~~FR01~~	~~XPAR~~	~~100~~	~~0.0001~~	~~EUR~~
~~SGS S.A. - N.~~	~~SGSI~~	~~CH01~~	~~XVTX~~	~~10~~	~~0.0001~~	~~CHF~~
~~Solon AG für Solartechnik~~	~~SOOF~~	~~DE01~~	~~XETR~~	~~100~~	~~0.0001~~	~~EUR~~
~~Technip S.A.~~	~~THPF~~	~~FR01~~	~~XPAR~~	~~50~~	~~0.0001~~	~~EUR~~
~~Vodafone Group PLC~~	~~VODF~~	~~GB01~~	~~XLON~~	~~1000~~	~~0.0001~~	~~GBX~~
~~voestalpine AG~~	~~VASF~~	~~AT01~~	~~XVIE~~	~~50~~	~~0.0001~~	~~EUR~~

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Annex C in relation to Contract Specifications:

Trading Hours Futures Contracts

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Index Dividend Futures Contracts

Product	Product-ID	Pre-Trading-Period	Continuous Trading	Post-Trading Full-Period	OTC Block Trading	Last Trading Day	
						Trading until	
EURO STOXX 50® Index-Dividenden- Futures	FEXD ~~FEX1~~	07:30-08:30	08:30-22:00	22:00-22:30	08:30-22:00	12:00	

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Annex D in relation to subsection 1.15 of the Contract Specifications:

Futures contracts on the dividends of Shares ("Single Stock Dividend Futures")	Product-ID	Group ID*	Cash Market-ID*	Contract Size	Minimum Price Change	Currency **
~~Bayer AG~~	~~B1AY~~	~~DE21~~	~~XETR~~	~~100~~	~~0.01~~	~~EUR~~
~~BNP Paribas S.A.~~	~~B1NP~~	~~FR21~~	~~XPAR~~	~~100~~	~~0.01~~	~~EUR~~
~~Compagnie de Saint-Gobain S.A.~~	~~G1OB~~	~~FR21~~	~~XPAR~~	~~100~~	~~0.01~~	~~EUR~~
~~Danone S.A.~~	~~B1SN~~	~~FR21~~	~~XPAR~~	~~100~~	~~0.01~~	~~EUR~~
~~Deutsche Bank AG~~	~~D1BK~~	~~DE21~~	~~XETR~~	~~100~~	~~0.01~~	~~EUR~~
~~E.ON AG~~	~~E1OA~~	~~DE21~~	~~XETR~~	~~100~~	~~0.01~~	~~EUR~~
~~ENEL S.p.A.~~	~~E1NL~~	~~IT21~~	~~XMIL~~	~~100~~	~~0.01~~	~~EUR~~
~~Münchener Rückversicherungs-Gesellschaft AG~~	~~M1UV~~	~~DE21~~	~~XETR~~	~~100~~	~~0.01~~	~~EUR~~
~~RWE AG~~	~~R1WE~~	~~DE21~~	~~XETR~~	~~100~~	~~0.01~~	~~EUR~~
~~Siemens AG~~	~~S1IE~~	~~DE21~~	~~XETR~~	~~100~~	~~0.01~~	~~EUR~~
~~Société Générale S.A.~~	~~S1GE~~	~~FR21~~	~~XPAR~~	~~100~~	~~0.01~~	~~EUR~~
~~Vivendi S.A.~~	~~V1VU~~	~~FR21~~	~~XPAR~~	~~100~~	~~0.01~~	~~EUR~~

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9 Admitted Products, Combinations and Combination Transactions Option-Share

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9.3 Block Trade Functionality

[…]

9.3.1 Admitted Products:

Product	Minimum number of tradable contracts
[…]	
Futures Contracts on Dividends of the EURO STOXX 50® Index Dividends (FEXD/~~FEX1~~)	1
[…]	

Annex A to the General Conditions for Participation:

OTC Periods of Use (all times in CET)

Futures-Contracts

[…]

Dividend Futures Contracts

Product	Product-ID	Start-End
[…]		
EURO STOXX 50® Index Dividend Futures	FEXD ~~FEX1~~	08:30-22:00
[…]		

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