



eurex clearing circular 063/14

Date: 20 May 2014
Recipients: All Clearing Members of Eurex Clearing AG and Vendors
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Various equity index derivatives: Reduction of the minimum number of tradable contracts for usage of Wholesale Facilities

Related Eurex Circular: 102/14

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Content may be most important for:

➔ All departments

Attachment:

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

Effective **5 June 2014**, Eurex Clearing AG will reduce the minimum number of tradable contracts for usage of the Wholesale Facilities for the following equity index derivatives:

Index	Eurex product futures	Eurex product options	Minimum number (current)	Minimum number (new)
MSCI EM (NTR, EUR)	FMEN	OMEN	50	1
MSCI Europe Growth	FMEG	OMEG	100	1
MSCI Europe Value	FMEV	OMEV	100	1
MSCI World (NTR, EUR)	FMWN	OMWN	100	1
DJ Global Titans 50 Index (SM) (USD)	FT50	-	100	1
DJ Global Titans 50 Index	FGTI	OGTI	100	1
OMX-Helsinki 25	FFOX	OFOX	250	100
SENSEX	FSEN	OSEN	100	1

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

AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

[...]

**9 Admitted Products, Combinations and Combination Transactions
Option-Share**

[...]

9.4 Block Trade Facility

[...]

9.4.1 Admitted Products:

Product	Minimum number of tradable contracts
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[...]

Options Contracts on the OMXH25 (OFOX)	250 <u>100</u>
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Options Contracts on the Dow Jones Global Titans 50 SM (EUR) (OGTI)	4,000 <u>1</u>
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[...]

Options Contracts on the Sensex Index (OSEN)	400 <u>1</u>
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Options Contracts on the MSCI AC Asia Pacific ex Japan Index (OMAS)	50
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Options Contracts on the MSCI Europe Growth Index (OMEU <u>OMEG</u>)	400 <u>1</u>
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[...]

**Conditions for Utilization of the OTC Trade Entry Facilities
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Product	Minimum number of tradable contracts
Options Contracts on the MSCI Europe Value Index (OMEV)	400 1
[...]	1
Options Contracts on the MSCI Emerging Markets (NTR, EUR) (OMEN)	50 1
[...]	
Options Contracts on the MSCI World Index (NTR, USD) (OMWO)	100
Options Contracts on the MSCI World Index (Price, USD) (OMWP)	1
Options Contracts on the MSCI World Index (NTR, EUR) (OMWN)	100 1
[...]	
Futures Contracts on the OMXH25 Index (FFOX)	250 100
Futures Contracts on the Dow Jones Global Titans 50 SM Index (EUR) (FGTI)	4,000 1
Futures Contracts on the Dow Jones Global Titans 50 SM Index (USD) (FT50)	400 1
Futures Contracts on the Dow Jones Sector Titans Indices	1
[...]	
Futures Contracts on the Sensex Index (FSEN)	400 1
[...]	
Futures Contracts on the MSCI Emerging Markets Index (NTR, USD) (FMEM)	50
Futures Contracts on the MSCI Emerging Markets Index (Price, USD) (FMEF)	1
Futures Contracts on the MSCI Emerging Markets Index (NTR, EUR) (FMEN)	50 1

**Conditions for Utilization of the OTC Trade Entry Facilities
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Product	Minimum number of tradable contracts
[...]	
Futures Contracts on the MSCI Europe Growth Index (FMEG)	400 <u>1</u>
[...]	
Futures Contracts on the MSCI Europe Value Index (FMEV)	400 <u>1</u>
[...]	
Futures Contracts on the MSCI World Index (NTR, USD) (FMWO)	100
Futures Contracts on the MSCI World Index (Price, USD) (FMWP)	1
Futures Contracts on the MSCI World Index (NTR, EUR) (FMWN)	400 <u>1</u>
[...]	

9.6 Flexible Options and Flexible Futures Trade Facility

[...]

I. Flexible Eurex Options Contracts	Minimum number of contracts to be traded
[...]	
Options Contracts on the Dow Jones Global Titans 50SM Index (EUR) (OGTI)	4,000 <u>1</u>
Options Contracts on the SLI [®] Swiss Leader Index (OSLI)	2,000 <u>250</u>
Options Contracts on the OMXH25 (OFOX)	250 <u>100</u>
[...]	
Options Contracts on the Sensex Index (FSEN)	400 <u>1</u>

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

I. Flexible Eurex Options Contracts	Minimum number of contracts to be traded
Options Contracts on the MSCI AC Asia Pacific ex Japan Index (OMAS)	50
Options Contracts on the MSCI Europe Growth Index (OMEG)	400 <u>1</u>
Options Contracts on the MSCI Europe Index (NTR, EUR) (OMEU)	250
Options Contracts on the MSCI Europe Index (Price, EUR) (OMEP)	1
Options Contracts on the MSCI Europe Value Index (OMEV)	400 <u>1</u>
Options Contracts on the MSCI Emerging Markets Index (NTR, EUR <u>USD</u>) (OMEM)	50
Options Contracts on the MSCI Emerging Markets Index (Price, USD) (OMEF)	1
Options Contracts on the MSCI Emerging Markets Index (NTR, EUR) (OMEN)	50 <u>1</u>
[...]	
Options Contracts on the MSCI World Index (NTR, USD) (OMWO)	100
Options Contracts on the MSCI World Index (Price, USD) (OMWP)	1
Options Contracts on the MSCI World Index (NTR, EUR) (OMWN)	400 <u>1</u>
[...]	
II. Flexible Eurex Futures Contracts	Minimum number of contracts to be traded
[...]	
Futures Contracts on the OMXH25-Index (FFOX)	250 <u>100</u>

**Conditions for Utilization of the OTC Trade Entry Facilities
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II. Flexible Eurex Futures Contracts

Minimum number of contracts to be traded

Futures Contracts on the Dow Jones Global Titans 50SM Index (EUR) (FGTI)	4,000 1
Futures Contracts on the Dow Jones Global Titans 50SM Index (USD) (FT50)	400 1
Futures Contracts on the Dow Jones Sector Titans Indices	1
Futures Contracts on the Sensex Index (FSEN)	400 1
[...]	
Futures Contracts on the MSCI Emerging Markets Index (NTR, USD) (FMEM)	50
Futures Contracts on the MSCI Emerging Markets Index (Price, USD) (FMEF)	1
Futures Contracts on the MSCI Emerging Markets Index (NTR, EUR) (FMEN)	50 1
[...]	
Futures Contracts on the MSCI Europe Growth Index (FMEG)	400 1
[...]	
Futures Contracts on the MSCI Europe Value Index (FMEV)	400 1
[...]	
Futures Contracts on the MSCI World Index (NTR, USD) (FMWO)	100
Futures Contracts on the MSCI World Index (Price, USD) (FMWP)	1
Futures Contracts on the MSCI World Index (NTR, EUR) (FMWN)	400 1

[...]