X-pand into the Future

eurex circular 037/10

Date: Frankfurt, March 5, 2010
Recipients: All Trading Members of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Peter Reitz

RDXxt® USD - RDX Extended Index: Delisting of Futures Contracts

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Content may be most important for:	**Attachment:**
➲ All departments	Updated sections of Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich

The Management Boards of the Eurex Exchanges have decided to discontinue trading in futures contracts on RDXxt® USD - RDX Extended Index, effective **March 22, 2010**.

Trading in all contracts with no open interest will be discontinued with immediate effect.

Please note that the December 2010 contract will not be introduced.

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CHANGES ARE MARKED AS FOLLOWS:

AMENDMENTS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

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[...]

1 Part: Contract Specifications for Futures Contracts

[...]

1.3 Subpart: Contract Specifications for Index Futures Contracts

The following subpart contains contract specifications for Futures contracts on stock index („Index Futures Contracts").

1.3.1 Subject Matter of Contract

(1) An Index Futures Contract is a futures contract on a specific stock index.

(2) Futures Contracts on the following stock indices are available for trading at the Eurex Exchanges such that the publication of the enclosed institutions shall determine the composition, weighting and calculation:

[...]

- Dow Jones Global Titans 50^{SM} Index (USD) (Dow Jones & Company, Inc.)
- ~~RDXxt® USD – RDX Extended Index (Wiener Börse AG)~~
- MSCI Russia Index (MSCI Barra)

[...]

(6) The value of a futures contract shall be:

[...]

- USD 10 per index point for Futures Contracts on the MSCI Japan Index
- USD 25 per index point for Futures Contracts on the ~~RDXxt® USD – RDX Extended Index and on the~~ MSCI Russia Index
- USD 100 per index point for Futures Contracts on the Dow Jones Sector Titans Indices and the Dow Jones Global Titans 50SM Index

[...]

1.3.4 Last Trading Day, Final Settlement Day, Close of Trading

(1) The last trading day of the Index Futures Contracts shall be the final settlement day. The last trading day for Index Futures Contracts on the MSCI Japan shall be the trading day preceding the final settlement day.

(2) The final settlement day of the Index Futures Contracts 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 final settlement day of Index Futures Contracts on the MSCI Japan shall be the second Friday of the respective quarterly month, provided this is an Exchange day at Eurex and in Japan; otherwise, it shall be the preceding trading day.

(3) Close of trading on the last trading day

[...]

- for Dow Jones Global Titans 50SM Index (EUR) Futures Contracts, Dow Jones Global Titans 50SM Index (USD) Futures Contracts as well as the Dow Jones Sector Titans Index Futures Contracts shall be at 5:00 p.m. CET
- ~~for RDXxt® USD – RDX Extended Index Futures Contracts shall be 4.30 p.m. CET~~
- for MSCI Russia Index Futures Contracts shall be 3:45 p.m. CET

[...]

1.3.5 Price Gradations

The price of Index Futures Contracts shall be quoted in points. The minimum price change (Tick) shall be:

[…]

- 0.5 points at
  - DAX®, this represents a value of EUR 12.50
  - TecDAX®, this represents a value of EUR 5.00
  - Dow Jones EURO STOXX® Select Dividend 30, this represents a value of EUR 5.00
  - ~~RDXxt® USD - RDX Extended, this represents a value of USD 12.50~~
  - MSCI Russia, this represents a value of USD 12.50

[…]

Annex C in relation to Contract Specifications:

Trading Hours Futures Contracts

Index Futures Contracts

Product	Product-ID	Pre-Trading-Period	Continuous Trading	Post-Trading Full-Period	OTC Block Trading	Last Trading Day	
						Trading until	
[…]							
OMXH25 Index Futures	FFOX	07:30-07:50	07:50-22:00	22:00-22:30	08:00-22:00	17:30	
~~RDXxt® USD - RDX Extended Index Futures~~	~~FRDX~~	~~07:30-07:50~~	~~07:50- 17:30~~	~~17:30-20:30~~	~~08:00-19:00~~	~~16:30~~	
SLI Swiss Leader Index® Futures	FSLI	07:30 – 7:50	07:50-17:27	17:27-20:30	08:00-19:00	9:00	
[…]							

All times in CET

[…]