X-pand into the Future

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STOXX® Europe 600 Sector Index Futures and Options: Changed Methodology for Index Calculation

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Content may be most important for:

➲ Front Office/Trading

Attachments:

none

Summary:

In the course of the regular annual index verification STOXX Ltd. announced that weighting of the STOXX® Europe 600 Supersector indexes will be capped with effect from **September 20, 2010**. Effective September 20, 2010, all STOXX® Europe 600 Sector index options and futures tradable at Eurex will refer to these adjusted (capped) indexes. ISINs and product codes of the underlying indexes will remain unchanged.

For more information please see the STOXX website under:

http://www.stoxx.com/news/announcements.html

STOXX® Europe 600 Sector Index Futures and Options: Changed Methodology for Index Calculation

In the course of the regular annual index verification STOXX Ltd. announced that weighting of the STOXX® Europe 600 Supersector indexes will be capped with effect from September 20, 2010 to ensure compliance with UCITS III requirements. At the same point in time, STOXX Ltd. will introduce a group of non-capped Supersector indexes for the European zone, the STOXX® Europe 600 NC indexes, so that also non-capped indexes will continue to be available to market participants.

Due to the change of index methodology by STOXX at said adjustment date, futures and options on the existing 19 STOXX® Europe 600 Sector indexes at Eurex will refer to the adjusted (capped) indexes. This change of methodology will not affect identification codes and ISINs underlying to these derivatives.

Overview of STOXX® Europe 600 Sector Index Derivatives at Eurex:

					Underlying ID		
Index Name	**Future ID**	**Future ISIN**	**Option ID**	**Option ISIN**	**STOXX Capped Indexes**	**Eurex Sector Derivatives**	**Underlying ISIN**
STOXX E 600 AUTO&P	FSTA	DE000A0DMX08	OSTA	DE000A0DMX65	SXAP	SXAP	EU0009658681
STOXX E 600 BANKS	FSTB	DE0005705610	OSTB	DE0007200750	SX7P	SX7P	EU0009658806
STOXX E 600 BASIC RES.	FSTS	DE000A0AEUZ5	OSTS	DE000A0AEU53	SXPP	SXPP	EU0009658624
STOXX E 600 CHEMIC.	FSTC	DE000A0DMX16	OSTC	DE000A0DMX73	SX4P	SX4P	EU0009658608
STOXX E 600 CONST&MAT	FSTN	DE000A0DMX24	OSTN	DE000A0DMX81	SXOP	SXOP	EU0009658889
STOXX E 600 FIN SERV	FSTF	DE000A0AEUY8	OSTF	DE000A0AEU46	SXFP	SXFP	EU0009658848
STOXX E 600 FOOD&BEVE.	FSTF	DE000A0AEU12	OSTO	DE000A0AEU79	SX3P	SX3P	EU0009658749
STOXX E 600 HEALTHCARE	FSTH	DE0005705628	OSTH	DE0005303614	SXDP	SXDP	EU0009658723
STOXX E 600 INDUS GO&S	FSTG	DE000A0AEU38	OSTG	DE000A0AEU95	SXNP	SXNP	EU0009658905
STOXX E 600 INSURANCE	FSTI	DE0002272085	OSTI	DE0002272101	SXIP	SXIP	EU0009658822
STOXX E 600 MEDIA	FSTM	DE000A0AEU20	OSTM	DE000A0AEU87	SXMP	SXMP	EU0009658640
STOXX E 600 OIL & GAS	FSTE	DE000A0AEU04	OSTE	DE000A0AEU61	SXEP	SXEP	EU0009658780
STOXX E 600 PER&HOUSE	FSTZ	DE000A0DMXZ6	OSTZ	DE000A0DMX57	SXQP	SXQP	CH0019112330
STOXX E 600 REAL EST.	FSTL	DE000A0V8N44	OSTL	DE000A0V8N69	SX86P	STL	CH0043274395
STOXX E 600 RETAIL	FSTR	DE000A0DMXX1	OSTR	DE000A0DMX32	SXRP	SXRP	CH0019112553
STOXX E 600 TECHNOLOGY	FSTY	DE0005705636	OSTY	DE0007200776	SX8P	SX8P	EU0009658921
STOXX E 600 TELECOMM.	FSTT	DE0005705644	OSTT	DE0007200768	SXKP	SXKP	EU0009658947
STOXX E 600 TRAV. & L.	FSTV	DE000A0DMXY9	OSTV	DE000A0DMX40	SXTP	SXTP	CH0019112744
STOXX E 600 UTILITIES	FSTU	DE0002272077	OSTU	DE0002272093	SX6P	SX6P	EU0009658962

For more details please see the STOXX Rulebooks at: **www.stoxx.com.**

Frankfurt, September 9, 2010