X-pand into the Future

eurex circular 065/11

Date: March 31, 2011
Recipients: All Trading Members of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Peter Reitz

Action required

Swiss and German Advanced Market-Making Packages: Adjustment of the Market Maker Obligations

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Content may be most important for:	**Attachments:**
➲ All departments	1. Market Maker Obligations as of April 1, 2011 (excerpt) 2. Updated sections of Annex B of the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich, effective April 1, 2011

Swiss Advanced Market-Making Package: Inclusion of Weatherford International PLC (WFT)

On March 21, 2011, Weatherford International PLC (WFT) replaced Petroplus Holdings AG in the Swiss Leader Index (SLI®). Therefore, as of **April 1, 2011**, Eurex will additionally include the equity option on Weatherford International PLC (WFT) in the Swiss Advanced Market-Making (AMM) package. The option on Petroplus Holdings AG (PPHN) will still remain part of the AMM package. Accordingly, the AMM package will contain 35 (previously 34) equity options. The number of exceptions will remain eight, as before.

Furthermore, the equity option on Weatherford International PLC (WFT) will be assigned to the group ID CH11. As a consequence, the minimum block trade size will be increased to 250.

German Advanced Market-Making Package: Deletion of Deutsche Postbank AG (DPB)

As of **Aprll 1, 2011**, the equity option on Deutsche Postbank AG (DPB) will be removed from the AMM package. Accordingly, the package will consist of 54 (previously 55) equity options. The number of exceptions will remain eleven, as before.

If you have any questions, please contact Dr. Michael Durica at Eurex Product Development under tel. +49-69-211-1 59 23.

Spread Classification, Minimum Quote Size and Quoting Maturity Range for Equity Options and Options on ETFs

Product	Product ID	Spread Class	Minimum Quote Size (Contracts)		Number of expirations to be quoted for PMM/AMM; the first	AMM Package ID
			RMM	AMM/ PMM		
Options on						
Swiss Equities						
WEATHERFORD INTERNATIONAL PLC	WFT	6	NA	10	6	CH

Product	Product ID	Spread Class	Minimum Quote Size (Contracts)		Number of expirations to be quoted for PMM/AMM; the first	AMM Package ID
			RMM	AMM/ PMM		
Options on						
Other Equities						
~~DEUTSCHE POSTBANK~~	~~DPB~~	~~7~~	~~NA~~	~~10~~	~~6~~	~~DE~~

Stock options with group ID:
AT12, BE12, CH12, DE12, ES12, FI12, FR12, IT12, NL12, SE12

Product	Product ID	Spread Class	Minimum Quote Size (Contracts) RMM/PMM	Number of expirations to be quoted for PMM/AMM; the first
~~WEATHERFORD INTERNATIONAL LTD.~~	~~WFT~~	~~6~~	~~10~~	~~6~~

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MODIFICATIONS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

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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**
[…]							
Weatherford International PLC	WFT	CH11~~2~~	XSWX	100	24	0.01	CHF
[…]							

* 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