X-pand into the Future

eurex circular 150/11

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Recipients: All Trading Members of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Peter Reitz

High priority

Futures Contracts on Stock Dividends: Publication of Dividend Data

Related Eurex circulars: 239/09, 223/10, 034/11

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Content may be most important for:

➲ All departments

Attachment:

List of instruments included in the calculation of daily dividend data

Summary:

In order to further promote Eurex Single Stock Dividend Futures, accumulated dividend payments will be published by means of daily published dividend data for Single Stock Dividend Futures as of **June 27, 2011**.

The dividend data will be distributed as part of the information product “Eurex Level 1” via the CEF® data feed of Deutsche Börse AG, once a day at 09:00 CET.

Futures Contracts on Stock Dividends: Publication of Dividend Data

1. Introduction

With the publication of dividend data, Deutsche Börse AG provides further information as technical underlying instruments for exchange traded futures contracts on stock dividends.

At the start date of the current annual dividend period dividend data of all futures contracts on stock dividends are zero. During continual determination, the relevant stock dividend data of the individual instruments is accumulated daily for the period from the start of the dividend period to the current day of calculation. The final data represents the sum of all individual daily dividends from the start date to the end date of the annual dividend period.

Each dividend is regarded as paid on the day that has been fixed as ex date.

The dividend data is part of the information product “Eurex Level 1” and will be distributed via the CEF® data feed of Deutsche Börse AG, once a day at 09:00 CET.

Start date of the publication of the dividend data will be Monday, June 27, 2011.

2. Products in Scope

As of the start date of the publication, 75 dividend values with the corresponding technical ISINs for the respective futures contracts on stock dividends will be published in the respective settlement currency. Publication will take place once daily at 09:00 CET.

The attached list contains the instruments included in the calculation of daily dividends together with their ISINs, names and product codes of each futures contract on stock dividends and the reference technical underlying instrument.

3. Dividend Currency

Publication of dividend data takes place in the settlement currency of the respective futures contract on stock dividends. If a dividend is declared in a currency other than the settlement currency, the dividend shall be converted by a rate provided by the issuer or, if no such conversion rate exists, at a rate determined by Eurex Clearing AG in line with exchange practice (i.e. the “Daily Reference Exchange Rate“ of the European Central Bank). If the issuer publishes a suitable conversion rate within the applicable dividend period, the previously converted dividend data will be adjusted accordingly.

4. Publication of Dividend Data

For technical details and information on how to receive the dividend data via CEF®, please see Deutsche Börse Market Data & Analytics interactive circular No. 369/2011.

Legal Notice

Eurex points out that the data calculated by Deutsche Börse AG with reference to the Eurex futures contracts on stock dividends only constitute an indication which is not legally binding and which therefore has no influence on price determination, clearing and settlement of the Eurex products. Price determination, clearing and settlement of the Eurex products will take place solely based on the applicable regulations of the Exchange Rules for Eurex Deutschland and Eurex Zürich, the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich and the Clearing Conditions for Eurex Clearing AG .

June 9, 2011

Attachment to Eurex circular 150/11

List of instruments included in the calculation of daily dividend data

	Single Stock Dividend Future			Technical Underlying of Single Stock Dividend Futures	
Futures Contracts on Stock Dividends ("Single Stock Dividend Futures") on	**Eurex Product Code**	**Eurex Product ISIN**	**Eurex Product Currency**	**Technical Underlying ID**	**Technical Underlying ISIN**
ANHEUSER-BUSH INBEV DIVIDEND FUTURE	I2TK	DE000A1EZH76	EUR	I1TD	XC000A1DKC85
SWISSCOM AG - N. DIVIDEND FUTURE	S2CM	DE000A1HTZM3	CHF	S2CD	XC000A1HTZX2
ZUERICH FIN.SERV.AG-N.DIV.FUTURE	Z2UR	DE000A1HTZJ9	CHF	Z2UD	XC000A1HTZU8
NOVARTIS AG - N. DIVIDEND FUTURE	N2OV	DE000A1HTZD2	CHF	N2OD	XC000A1HTZP8
ROCHE HOLDING AG DIVIDEND FUTURE	R2OG	DE000A1HTZE0	CHF	R2OD	XC000A1HTZQ6
CREDIT SUI. GR. AG N. DIV.FUTURE	C2SG	DE000A1HTZG5	CHF	C2SD	XC000A1HTZS2
ABB LTD. - N. DIVIDEND FUTURE	A2BB	DE000A1HTZH3	CHF	A2BD	XC000A1HTZT0
SCHWEIZ.RUECKGES.AG-N.DIV.FUTURE	R2UK	DE000A1HTZL5	CHF	R2UD	XC000A1HTZW4
UBS AG - N. DIVIDEND FUTURE	U2BS	DE000A1HTZF7	CHF	U2BD	XC000A1HTZR4
NESTLE S.A. - N. DIVIDEND FUTURE	N2ES	DE000A1HTZC4	CHF	N2ED	XC000A1HTZN3
COMPAGNIE FINAN.RICH. DIV.FUTURE	C2FR	DE000A1HTZK7	CHF	C2FD	XC000A1HTZV6
DEUTSCHE BANK DIVIDEND FUTURE	D2BK	DE000A1EZHM5	EUR	D1BD	XC000A1CRLE7
BMW DIVIDEND FUTURE	B2MW	DE000A1EZL13	EUR	B1MD	XC000A1EZL37
DEUTSCHE TELEKOM DIVIDEND FUTURE	D2TE	DE000A1EZHN3	EUR	D1TD	XC000A1CRLF4
DEUTSCHE BOERSE DIVIDEND FUTURE	D2B1	DE000A1EZJE8	EUR	D1XD	XC000A1DKDB3
RWE DIVIDEND FUTURE	R2WE	DE000A1EZHW4	EUR	R1WD	XC000A1CRLP3
DAIMLER DIVIDEND FUTURE	D2AI	DE000A1EZJD0	EUR	D1AD	XC000A1DKDA5
SAP DIVIDEND FUTURE	S2AP	DE000A1EZJP4	EUR	S1AD	XC000A1DKDL2
SIEMENS DIVIDEND FUTURE	S2IE	DE000A1EZHY0	EUR	S1ID	XC000A1CRLR9
ALLIANZ DIVIDEND FUTURE	A2LV	DE000A1EZHD4	EUR	A1LD	XC000A1CRK55
MUNICH RE DIVIDEND FUTURE	M2UV	DE000A1EZHV6	EUR	M1UD	XC000A1CRLN8
BASF DIVIDEND FUTURE	B2AS	DE000A1EZHH5	EUR	B1AD	XC000A1CRLA5
BAYER DIVIDEND FUTURE	B2AY	DE000A1EZHJ1	EUR	B1YD	XC000A1CRLB3
E.ON DIVIDEND FUTURE	E2OA	DE000A1EZHP8	EUR	E1OD	XC000A1CRLG2
BBVA DIVIDEND FUTURE	B3BV	DE000A1HT0B2	EUR	B1BD	XC000A1CRK89
BANCO SANTANDER DIVIDEND FUTURE	S2SD	DE000A1EZHG7	EUR	S1SD	XC000A1CRK97
IBERDROLA DIVIDEND FUTURE	I2BE	DE000A1EZJG3	EUR	I1BD	XC000A1DKDD9
REPSOL YPF DIVIDEND FUTURE	R2EP	DE000A1EZJN9	EUR	R1ED	XC000A1DKDK4
TELEFONICA DIVIDEND FUTURE	T2NE	DE000A1EZH01	EUR	T1ND	XC000A1DKC10
NOKIA CORP. DIVIDEND FUTURE	N2OA	DE000A1EZJM1	EUR	N1OD	XC000A1DKDJ6
CREDIT AGRICOLE DIVIDEND FUTURE	X2CA	DE000A1EZJB4	EUR	X1CD	XC000A1DKCY7
AIR LIQUIDE DIVIDEND FUTURE	A2IR	DE000A1EZH50	EUR	A1ID	XC000A1DKC69
CARREFOUR DIVIDEND FUTURE	C2AR	DE000A1EZHL7	EUR	C1AD	XC000A1CRLD9
TOTAL DIVIDEND FUTURE	T2OT	DE000A1EZH19	EUR	T1OD	XC000A1DKC28
L OREAL DIVIDEND FUTURE	L2OR	DE000A1EZJK5	EUR	L1OD	XC000A1DKDG2
SANOFI-AVENTIS DIVIDEND FUTURE	S2NW	DE000A1EZHX2	EUR	S1ND	XC000A1CRLQ1
AXA DIVIDEND FUTURE	A2XA	DE000A1EZHE2	EUR	A1XD	XC000A1CRK63
DANONE DIVIDEND FUTURE	B2SN	DE000A1EZJF5	EUR	B1SD	XC000A1DKDC1
LVMH M.HEN. LOUIS V. DIVIDEND FUTURE	M2OH	DE000A1EZJL3	EUR	M1OD	XC000A1DKDH0
SCHNEIDER ELECTRIC DIVIDEND FUTURE	S2ND	DE000A1EZJQ2	EUR	S1ED	XC000A1DKDM0
UNIBAIL-RODAMCO DIVIDEND FUTURE	U2BL	DE000A1EZJU4	EUR	U1BD	XC000A1DKD19
COMPAGNIE DE SAINT-GOBAIN DIV. FUTURE	G2OB	DE000A1EZJA6	EUR	G1OD	XC000A1DKCX9
VINCI DIVIDEND FUTURE	S2QU	DE000A1EZJT6	EUR	S1QD	XC000A1DKDQ1
VIVENDI DIVIDEND FUTURE	V2VU	DE000A1EZH35	EUR	V1VD	XC000A1DKC44
SOCIETE GENERALE DIVIDEND FUTURE	S2GE	DE000A1EZHZ7	EUR	S1GD	XC000A1DKC02
BNP PARIBAS DIVIDEND FUTURE	B2NP	DE000A1EZHK9	EUR	B1ND	XC000A1CRLC1
FRANCE TELECOM DIVIDEND FUTURE	F2TE	DE000A1EZHS2	EUR	F1TD	XC000A1CRLK4
GDF SUEZ DIVIDEND FUTURE	G2ZF	DE000A1EZHT0	EUR	G1ZD	XC000A1CRLL2
ALSTOM DIVIDEND FUTURE	A2OM	DE000A1EZH68	EUR	A1OD	XC000A1DKC77
CRH DIVIDEND FUTURE	C2RG	DE000A1EZJC2	EUR	C1HD	XC000A1DKCZ4
ASSICURAZIONI GENERALI DIVIDEND FUTURE	A2SG	DE000A1EZH92	EUR	A1SD	XC000A1DKCW1
UNICREDIT DIVIDEND FUTURE	C2RI	DE000A1EZJS8	EUR	C1RD	XC000A1DKDP3
INTESA SANPAOLO DIVIDEND FUTURE	I3ES	DE000A1KQNR8	EUR	I1ED	XC000A1DKDF4
ENEL DIVIDEND FUTURE	E2NL	DE000A1EZHQ6	EUR	E1LD	XC000A1CRLH0
ENI DIVIDEND FUTURE	E2NT	DE000A1EZHR4	EUR	E1ND	XC000A1CRLJ6
TELECOM ITALIA DIVIDEND FUTURE	T2QI	DE000A1EZJR0	EUR	T1QD	XC000A1DKDN8
ARCELORMITTAL DIVIDEND FUTURE	I2SP	DE000A1EZH84	EUR	I1SD	XC000A1DKC93
UNILEVER DIVIDEND FUTURE	U2NI	DE000A1EZH27	EUR	U1ND	XC000A1DKC36
PHILIPS DIVIDEND FUTURE	P2HI	DE000A1EZHU8	EUR	P1HD	XC000A1CRLM0
ING GROEP DIVIDEND FUTURE	I2NN	DE000A1EZJH1	EUR	I1ND	XC000A1DKDE7
AEGON DIVIDEND FUTURE	A2EN	DE000A1EZH43	EUR	A1ED	XC000A1DKC51
ARCELORMITTAL DIVIDEND BASKET FUTURE	I1SP	DE000A1CREA8	EUR	ISPD	DE000A1KD1H0
Royal Dutch A-Shares Dividend Futures	R2DA	DE000A1KD0E9	EUR	R2DD	XC000A1KD0T5
HSBC Holdings PLC Dividend Futures	H2SB	DE000A1KD0F6	USD	H2SD	XC000A1KD0U3
BHP Billiton PLC Dividend Futures	B2LT	DE000A1KD0G4	USD	B2LD	XC000A1KD0V1
Anglo American PLC Dividend Futures	A2AL	DE000A1KD0H2	USD	A2AD	XC000A1KD0W9
AstraZeneca PLC Dividend Futures	A2ZN	DE000A1KD0J8	USD	A2ZD	XC000A1KD0X7
GlaxoSmithkline PLC Dividend Futures	G2SK	DE000A1KD0K6	GBX	G2SD	XC000A1KD0Y5
Diageo PLC Dividend Futures	D2GE	DE000A1KD0L4	GBX	D2GD	XC000A1KD0Z2
Vodafone Group PLC Dividend Futures	V2O	DE000A1KD0M2	GBX	V2OD	XC000A1KD003
BP PLC Dividend Futures	B2P	DE000A1KD0N0	GBX	B2PD	XC000A1KD011
Rio Tinto PLC Dividend Futures	R2TZ	DE000A1KD0P5	GBX	R2ID	XC000A1KD029
Barclays PLC Dividend Futures	B2AR	DE000A1KD0Q3	GBX	B2AD	XC000A1KD037
Tesco PLC Dividend Futures	T2SC	DE000A1KD0R1	GBX	T2SD	XC000A1KD045
BT Group PLC Dividend Futures	B2T	DE000A1KD0S9	GBX	B2TD	XC000A1KD052