X-pand into the Future

eurex circular 125/11

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

Schweizerische Rückversicherungs-Gesellschaft AG: Further Information on the Change of Company Structure

Related Eurex Circulars: 041/11, 078/11

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Content may be most important for:

- Front Office/Trading
- Middle + Backoffice
- Auditing/Security Coordination

Attachments:
Updated Annex A and Annex B of the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich

Summary:

Please note the following information on the change of company structure of Schweizerische Rückversicherungs-Gesellschaft AG:

The public exchange offer was declared as having come into effect on May 18, 2011. Consequently, all changes announced in Eurex circular 078/11 except for the change of product code for RUKF will come into effect on **May 23, 2011**.

The announced change of product code in RUKF will not be carried out for technical reasons, since the last trading day in this product will be June 17, 2011 (see Eurex circular 041/11).

Schweizerische Rückversicherungs-Gesellschaft AG: Further Information on the Change of Company Structure

Due to the fact that the public exchange offer described in Eurex circular 078/11 was declared as having come into effect, the new Swiss Re AG shares will be traded at SIX Swiss Exchange as of May 23, 2011.

Consequently, the following changes will come into effect on the same date:

The ISIN and the name of the underlying and the product ISINs, product codes and the name of the Eurex option, of the Eurex stock futures contracts and the Eurex stock dividend futures contract will be as shown in the table below. Please note: the product code for RUKF will remain unchanged.

Underlying:

Name old	**Name new**
Schweizerische Rückversicherungs-Gesellschaft AG	Swiss Re AG
ISIN old	**ISIN new**
CH0012332372	CH0126881561

Derivatives contracts:

Product code old	**Product code new**	**Product ISIN old**	**Product ISIN new**	**Flex IDs**			
				Cash/ European	Phys/ European	Cash/ American	Phys/ American
RUKN	SREN	CH0012332372	CH0126881561	SRE6	SRE7	SRE8	SRE9
				Cash	Phys		
RUKF	RUKF *unchanged*	DE000A0E4SH9	DE000A0E4SH9 *unchanged*	RU4F	RU5F		
RUKG	SREG	DE000A1KDZ07	DE000A1KDZ07 *unchanged*	SR4G	SR5G		
R2UK	S2RE	DE000A1HTZL5	DE000A1HTZL5 *unchanged*				

May 23, 2011

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MODIFICATIONS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

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[…]

Annex A in relation to subsection 1.6 of the contract specifications:

Futures on Shares of	Product-ID	Group ID*	Cash Market ID*	Contract Size	Minimum Price Change	Currency **
[…]						
Swiss Re AG ~~Schweizerische Rückversicherungs-Gesellschaft AG - N.~~	RUKF	CH01	XVTX	10	0.0001	CHF
Swiss Re AG~~Schweizerische Rückversicherungs-Gesellschaft AG - N.~~	~~RUKG~~SREG	CH01	XVTX	100	0.0001	CHF
[…]						

[…]

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 ****
[…]							
Swiss Re AG ~~Schweizerische Rückversicherungs-Gesellschaft AG - N.~~	RUKSREN	CH11	XVTX	100	60	0.01	CHF
[…]							

Annex D in relation to subsection 1.15 of the Contract Specifications:

Futures contracts on the dividends of Shares ("Single Stock Dividend Futures")	**Product-ID**	**Group ID***	**Cash Market-ID***	**Contract Size**	**Minimum Price Change**	**Currency ****
[…]						
Swiss Re AG~~Schweizerische Rückversicherungs-Gesellschaft AG - N.~~	~~R2UK~~S2RE	CH21	XVTX	1000	0.001	CHF
[…]						