clear to trade

eurex clearing *circular 005/11*

Date: January 27, 2011
Recipients: All Clearing Members of Eurex Clearing AG and Vendors
Authorized by: Thomas Book

Options on Cash Market Derivatives: Deactivation of the Flexible Options and Futures Facility for Options on Three-Month EURIBOR Futures

Contact: Joachim Heinz, Product Development, tel. +49-69-211-1 59 55,
e-mail: joachim.heinz@eurexchange.com

Content may be most important for:

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

Attachment:

Updated sections of the Conditions for Utilization of the OTC Trade Entry Facilities (General Conditions for Participation)

Effective **February 4, 2011**, the Executive Board of Eurex Clearing AG decided to deactivate the Flexible Options and Futures Facility for Options on Three-Month EURIBOR Futures (OEU3).

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CHANGES ARE MARKED AS FOLLOWS:

AMENDMENTS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

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[...]

9 Admitted Products, Combinations and Combination Transactions Option-Share

[...]

9.5 Eurex Clearing AG has admitted the following products to the Flexible-Options-and the Flexible Futures Trade-Functionality:

I. Flexible Eurex Options Contracts	Minimum number of contracts to be traded
[...]	
~~Options contracts on a Three-Months Euribor Future (OEU3)~~	~~50~~
[...]	

[...]