clear to trade

eurex clearing *circular 046/09*

Date: Frankfurt, August 11, 2009
Recipients: All Clearing Members of Eurex Clearing AG and Vendors
Authorized by: Peter Reitz

High priority

Selected Index Products: Reduction of Minimum Block Trade Sizes

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Content may be most important for:	**Attachment:**
Ü All departments	Updated sections of Conditions for Utilization of the OTC Trade Entry Facilities (General Conditions for Participation)

The Executive Board of Eurex Clearing AG decided to reduce the minimum amount of tradable contracts for the Block Trade-, Flexible Options- and Futures Trade facilities for selected index products as follows:

- For futures and options on the Dow Jones STOXX® Small, Mid, Large 200 Indexes (F2SM/O2SM, F2MI/O2MI, F2LA/O2LA), the Dow Jones EURO STOXX® Select Dividend 30 Index (FEDV/OEDV), the Dow Jones STOXX® 600 Index (F600/O600) and the MDAX® (F2MX/O2MX) to **100 contracts**;
- For options on the Dow Jones STOXX 50® Index (OSTX) and for options and futures on the DivDAX® (FDIV/ODIV), the TecDAX® (FTDX/OTDX), the SLI Swiss Leader Index® (FSLI/OSLI) and the SMIM® (FSMM/OSMM) to **250 contracts**.

The modified Conditions for Utilization of the OTC Trade Entry Facilities (General Conditions for Participation) will become effective on **August 20, 2009**.

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CHANGES ARE MARKED AS FOLLOWS:

AMENDMENTS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

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[…]

9 Admitted Products

9.3 Eurex Clearing AG has admitted the following products to the Block Trade Facility even if they had been entered within the scope of options strategies or options volatility strategies:

Product	Minimum number of tradable contracts
[…]	
Options Contracts on the MDAX® (O2MX)	~~250~~100
Options Contracts on the TecDAX® (OTDX)	~~1,000~~250
Options Contracts on the DivDAX® (ODIV)	~~500~~250
Options Contracts on the SLI Swiss Leader Index® (~~F~~OSLI)	~~2,000~~250
[…]	
Options Contracts on the SMIM® (OSMM)	~~1,000~~250
[…]	
Options Contracts on the Dow Jones EURO STOXX® Select Dividend 30 Index (OEDV)	~~250~~100
Options Contracts on the Dow Jones STOXX® 50 (OSTX)	~~1,000~~250
Options Contracts on the Dow Jones STOXX® 600 (O600)	~~250~~100
Options Contracts on the Dow Jones STOXX® Large 200 Index (O2LA)	~~250~~100

Product	Minimum number of tradable contracts
Options Contracts on the Dow Jones STOXX® Mid 200-Index (O2MI)	~~250~~100
[…]	
Options Contracts on the Dow Jones STOXX® Small 200 Index (O2SM)	~~250~~100
[…]	
Futures Contracts on the Dow Jones STOXX® 600 (F600)	~~250~~100
Futures Contracts on the Dow Jones STOXX® Large 200 Index (F2LA)	~~250~~100
Futures Contracts on the Dow Jones STOXX® Mid 200 (F2MI)	~~250~~100
Futures Contracts on the Dow Jones STOXX® Small 200 Index (F2SM)	~~250~~100
[…]	
Futures Contracts on the TecDAX® Index (FTDX	~~1,000~~250
[…]	
Futures Contracts on the Dow Jones EURO STOXX® Select Dividend 30 Index (FEDV)	~~250~~100
[…]	
Futures Contracts on the SMIM® Index (FSMM)	~~1,000~~250
[…]	
Futures Contracts on the MDAX® Index (F2MX)	~~250~~100
[…]	
Futures Contracts on the DivDAX® Index (FDIV)	250
Futures Contracts on the SLI Swiss Leader Index (FSLI)	250

Product	Minimum number of tradable contracts
[…]	

[…]

9.5 The 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 the MDAX® (O2MX)	~~250~~100
Options Contracts on the TecDAX® (OTDX)	~~1,000~~250
Options Contracts on the DivDAX® (ODIV)	~~500~~250
Options Contracts on the SLI Swiss Leader Index® (OSLI)	~~2,000~~250
[…]	
Options Contracts on the SMIM® (OSMM)	~~1,000~~250
[…]	
Options Contracts on the Dow Jones EURO STOXX® Select Dividend 30 Index (OEDV)	~~250~~100
Options Contracts on the Dow Jones STOXX® 50 (OSTX)	~~1,000~~250
[…]	
Options Contracts on the Dow Jones STOXX® 600 Index (O600)	~~250~~100
Options Contracts on the Dow Jones STOXX® Large 200 Index (O2LA)	~~250~~100
Options Contracts on the Dow Jones STOXX® Mid 200 Index (O2MI)	~~250~~100
Options Contracts on the Dow Jones STOXX® Small 200 Index (O2SM)	~~250~~100
[…]	

II. Flexible Eurex Futures Contracts	Minimum Number of Contracts to be traded
[…]	
Futures Contracts on the Dow Jones STOXX® 600 (F600)	~~250~~100
Futures Contracts on the Dow Jones STOXX® Large 200 Index (F2LA)	~~250~~100
Futures Contracts on the Dow Jones STOXX® Mid 200 (F2MI)	~~250~~100
Futures Contracts on the Dow Jones STOXX® Small 200 Index (F2SM)	~~250~~100
[…]	
Futures Contracts on the TecDAX®-Index (FTDX)	~~1,000~~250
[…]	
Futures Contracts on the SMIM®-Index (FSMM)	~~1,000~~250
Futures Contracts on the SLI Swiss Leader Index® (FSLI)	~~2,000~~250
[…]	
Futures Contracts on the DivDAX® Index (FDIV)	~~250~~250
Futures Contracts on the Dow Jones EURO STOXX® Select Dividend 30 Index (FEDV)	~~250~~100
Futures Contracts on the MDAX® Index (F2MX)	~~250~~100
[…]	

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