



eurex clearing circular 040/11

Date: April 28, 2011
Recipients: All Clearing Members of Eurex Clearing AG, all Trading Members of Eurex Deutschland und Eurex Zürich and Vendors
Authorized by: Peter Reitz



Action required



High priority

Eurex KOSPI Product: Reduction of Minimum Block Trade Size

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Content may be most important for:

➡ All departments

Attachments:

Updated sections of the 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 Block Trade Size of the Eurex KOSPI Product from currently 500 to 25 contracts. Effective date will be **May 12, 2011**. The modified Conditions for Utilization of the OTC Trade Entry Facilities (General Conditions for Participation) are attached to this circular. As of the effective date, they will be published on the Eurex website under the following path:

www.eurexexchange.com > Documents > Rules & Regulations > OTC Trade Entry Facilities

For direct access to the document click on the following link:

http://www.eurexexchange.com/documents/regulations/otc_conditions_en.html

MODIFICATIONS ARE MARKED AS FOLLOWS:**INSERTIONS ARE UNDERLINED****DELETIONS ARE CROSSED OUT**

[...]

**9 Admitted Products, Combinations and Combination Transactions
Option-Share**

[...]

9.3 Block Trade Functionality

Eurex Clearing AG has admitted the products listed in the following to the Block Trade Facility even if they had been entered within the scope of options strategies, options volatility strategies or a Combination Transactions Option-Share, consisting of OTC options transactions and OTC security transactions:

9.3.1 Admitted Products:**Product****Minimum number of tradable contracts**

[...]

Eurex-KOSPI-Daily-Futures Contracts

~~500~~25

[...]

[...]