X-pand into the Future

e u r e x *circular 056/03*

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Authorized by: Peter Reitz

Introduction of New DJ (EURO) STOXX^{SM} Sector Index Products – Further Information

Related Eurex Circulars: 053/03

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Content may be most important for:

➲ All Departments

Attachments:

1. Extracts of Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich
2. Extracts of Clearing Conditions for Eurex Clearing AG
3. Extract of Price List
4. Public Inside Market Broadcast Stream – Product Allocation

The updates to the Rules and Regulations associated with the introduction of the additional Dow Jones (EURO) STOXX^{SM} market sector index futures and options on May 19, 2003 are attached. Updates to the Contract Specifications, Clearing Conditions and Price List are included as Attachments 1, 2 and 3 respectively.

Attachment 4 is the updated table of products allocated to each of the Public Inside Market Broadcast streams. The new sector index futures will be included in Group Z, with all other futures; the new sector index options will be included in Group D which covers supra-national index options.

1 Part: Contract Specifications for Futures Contracts

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1.5 Subpart: Specifications for Futures Contracts on Dow Jones STOXX 600 Sector Indices (STOXX 600 Sector Index Futures)

1.5.1 Subject Matter of Contract

(1) A STOXX 600 Sector Index Future is a futures contract on a Dow Jones STOXX 600 Sector Index (Market Index). The STOXX 600 Sector Index Futures are based on the Dow Jones STOXX 600 Banks Index, the Dow Jones STOXX 600 Technology Index, the Dow Jones STOXX 600 Telecommunications Index, the Dow Jones STOXX 600 Healthcare Index, **the Dow Jones STOXX 600 Insurance Index and the Dow Jones STOXX 600 Utilities Index.** The publications of STOXX Limited shall determine the composition, weighting and calculation of the Dow Jones STOXX 600 Sector Indices. The value of a contract shall be EUR 50 per index point.

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1.6 Subpart: Specifications for Futures Contracts on Dow Jones EURO STOXX Sector Indices (EURO STOXX Sector Index Futures)

1.6.1 Subject Matter of Contract

(1) A EURO STOXX Sector Index Future is a futures contract on a Dow Jones EURO STOXX Sector Index (Market Index). The EURO STOXX Sector Index Futures are based on the Dow Jones EURO STOXX Banks Index, the Dow Jones EURO STOXX Technology Index, the Dow Jones EURO STOXX Telecommunications Index, the Dow Jones EURO STOXX Healthcare Index, the Dow Jones EURO STOXX Automobiles Index, the Dow Jones EURO STOXX Energy Index, the Dow Jones EURO STOXX Insurance Index, the Dow Jones EURO STOXX Media Index, the Dow Jones EURO STOXX Utilities Index, the Dow Jones EURO STOXX Financial Services Index, **the Dow Jones EURO STOXX Basic Resources Index, the Dow Jones EURO STOXX Chemicals Index, the Dow Jones EURO STOXX Construction Index, the Dow Jones EURO STOXX Cyclical Goods and Services Index, the Dow Jones EURO STOXX Food and Beverage Index, the Dow Jones EURO STOXX Industrial Goods and Services Index, the Dow Jones EURO STOXX Non-Cyclical Goods and Services Index and the Dow Jones EURO STOXX Retail Index**. The publications of STOXX Limited shall determine the composition, weighting and calculation of the Dow Jones EURO STOXX Sector Indices. The value of a contract shall be 50 EUR per index point.

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2 Part: Contract Specifications for Options Contracts

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2.28 Subpart: Specifications for Options Contracts on the Dow Jones EURO STOXX Sector Indices (EURO STOXX Sector Index Options)

2.28.1 Subject Matter of Contract

(1) The option contract relates to a Dow Jones EURO STOXX Sector Index (Market Index). The EURO STOXX Sector Index Options are based on the Dow Jones EURO STOXX Banks Index, the Dow Jones EURO STOXX Technology Index, the Dow Jones EURO STOXX Telecommunications Index, the Dow Jones EURO STOXX Healthcare Index, the Dow Jones EURO STOXX Automobiles Index, the Dow Jones EURO STOXX Energy Index, the Dow Jones EURO STOXX Insurance Index, the Dow Jones EURO STOXX Media Index, the Dow Jones EURO STOXX Utilities Index, the Dow Jones EURO STOXX Financial Services Index, **the Dow Jones EURO STOXX Basic Resources Index, the Dow Jones EURO STOXX Chemicals Index, the Dow Jones EURO STOXX Construction Index, the Dow Jones EURO STOXX Cyclical Goods and Services Index, the Dow Jones EURO STOXX Food and Beverage Index, the Dow Jones EURO STOXX Industrial Goods and Services Index, the Dow Jones EURO STOXX Non-Cyclical Goods and Services Index and the Dow Jones EURO STOXX Retail Index**. The publications of STOXX Limited shall determine the composition, weighting and calculation of the Dow Jones EURO STOXX Sector Indices. The value of an option contract shall be 50 EUR per index point.

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2.29 Subpart: Specifications for Options Contracts on the Dow Jones STOXX 600 Sector Indices (STOXX 600 Sector Index Options)

2.29.1 Subject Matter of Contract

(1) The option contract relates to a Dow Jones STOXX 600 Sector Index (Market Index). The Dow Jones EURO STOXX 600 Sector Index Options are based on the Dow Jones EURO STOXX 600 Banks Index, the Dow Jones EURO STOXX 600 Technology Index, the Dow Jones EURO STOXX 600 Telecommunications Index, the Dow Jones EURO STOXX 600 Healthcare Index, the Dow Jones STOXX 600 Insurance Index and the Dow Jones STOXX 600 Utilities Index. The publications of STOXX Limited shall determine the composition, weighting and calculation of the Dow Jones STOXX 600 Sector Indices. The value of an option contract shall be EUR 50 per index point.

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2 Part: Settlement of Transactions at Eurex Deutschland and Eurex Zürich

2.1 Subpart: Settlement of Futures Contracts

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2.1.5 Sub-Subpart: Settlement of Futures Contracts on Dow Jones STOXX 600 Sector Indices (STOXX 600 Sector Index Futures)

2.1.5.1 General Provisions

(1) Eurex Clearing AG shall be a contracting party to all payments arising out of the settlement of STOXX 600 Sector Index Futures contracts, which are based on the following indices:

- Dow Jones STOXX 600 Banks Index

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- Dow Jones STOXX 600 Healthcare Index
- **Dow Jones STOXX 600 Insurance Index**
- **Dow Jones STOXX 600 Utilities Index**

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2.1.6 Sub-Subpart:
Settlement of Futures Contracts on Dow Jones EURO STOXX Sector Indices (EURO STOXX Sector Index Futures)

2.1.6.1 General Provisions

(1) Eurex Clearing AG shall be a contracting party to all payments arising out of the settlement of EURO STOXX Sector Index Futures contracts, which are based on the following indices:

- Dow Jones EURO STOXX Banks Index

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- Dow Jones EURO STOXX Utilities Index
- **Dow Jones EURO STOXX Basic Resources Index**
- **Dow Jones EURO STOXX Chemicals Index**
- **Dow Jones EURO STOXX Construction Index**
- **Dow Jones EURO STOXX Cyclical Goods and Services Index**
- **Dow Jones EURO STOXX Food and Beverage Index**
- **Dow Jones EURO STOXX Industrial Goods and Services Index**
- **Dow Jones EURO STOXX Non-Cyclical Goods and Services Index**
- **Dow Jones EURO STOXX Retail Index**

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2 Transaction Fees of Eurex Deutschland and Eurex Zürich

2.1 Matching of Exchange Transactions / Recording of Transactions (Trade)

Contract:	**Fee per Contract:**	**Fee* per Contract for Market Makers:**
Index Products		
Dow Jones Global Titans 50^{SM} Futures Dow Jones STOXX 50 Futures Dow Jones EURO STOXX 50 Futures Dow Jones STOXX Sector Index Futures Dow Jones EURO STOXX Sector Index Futures	EUR 0.30	<n/a>
Dow Jones STOXX 50 Futures for Recording through the Block Trade Functionality **Dow Jones STOXX 600 Sector Index Futures for Recording through the Block Trade Functionality** **Dow Jones EURO STOXX Sector Index Futures for Recording through the Block Trade Functionality**	EUR 0.45	<n/a>
Dow Jones Global Titans 50^{SM} Options Dow Jones STOXX 50 Options Dow Jones EURO STOXX 50 Options Dow Jones STOXX Sector Index Options Dow Jones EURO STOXX Sector Index Options	EUR 0.30	EUR 0.15
DAX Futures	EUR 0.50	<n/a>
DAX Options	EUR 0.75	EUR 0.20
TecDAX Futures	EUR 0.20	<n/a>
TecDAX Options	EUR 0.20	EUR 0.10
NEMAX 50 Futures	EUR 0.20	<n/a>
NEMAX 50 Options	EUR 0.20	EUR 0.10
SMI Futures	CHF 0.40	<n/a>
SMI Options	CHF 1.50	CHF 0.45
HEX25 Futures	EUR 0.90	<n/a>
HEX25 Options	EUR 0.90	EUR 0.60

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* If the Market Maker requirements determined by the Boards of Management of the Eurex Exchanges are met, transaction fees paid for trades (Market Maker) shall be subject to a refund, the actual fees for order matching on M-accounts thus amounting to the *monthly* total specified in the column “Fee per Contract for Market Makers”.

Public Inside Market Broadcast Stream - Broadcast Group Product Allocation

Broadcast Stream Groups	Fixed Income Options incl. Money Market	EEX	German Index Options	Supra-national Index Options	German Stock Options	Swiss Index & Stock Options	HEX, French, Italian, US, Stock Options	Dutch Stock Options	Futures Products
Group Short Name	**A**	**B**	**C**	**D**	**E**	**F**	**G**	**H**	**Z**
Products	OGBL OGBM OGBS OEU3 DBUN DBOB DSHZ	F1BM F1BQ F1BY F1PM F1PQ F1PY	ODAX ON50 DDAX EXS1 OTDX	OESA OESB OESE OESF OESH OESI OESM OEST OESU OESX OESY OSTB OGTI OSTH OSTT OSTX OSTY DEXX DSOX EXW1 EUN2 FRC1 **OESS** **OESC** **OESN** **OESV** **OESO** **OESG** **OESZ** **OESR** **OSTI** **OSTU**	ADS AIX ALT ALV BAS BAY BMW CBK CON CSO DB1 DCX ISH DBK DGX DPW DTE EOA EPC ETV FME HEN3 HVM IFX KAR LHA LIN MAN MEO MLP MOB MUV2 POR3 QIA RWE SAP SCH SIE TKA TOI TUI VOW	OSMI ABB2 ADEN BAER BALN CFR CIBN CSGN CLN DLTS GIVN KUD SYNN HOL LONN NESN NOVN ROG RUKN SCMN SGSN SEO SLHN SUN UBSN UHRN UNAX XMT ZURN	OFOX ACR / ACR5 AGF / AGF5 AIR / AIR5 AOL ASG AVE / AVE5 AXA / AXA5 BNP / BNP5 BSN / BSN5 BYG / BYG5 CAR / CAR5 ENUR CAJ / CAJ5 CGE / CGE5 CGM / CGM5 CIL / CIL5 CIS CSF / CSF5 DXB / DXB5 EAD / EAD5 EIA EMP ENT FSE / FSE5 FTE / FTE5 GEC GOB / GOB5 IBM INL LOR / LOR5 LYO / LYO5 MOH / MOH5 MSF NOA3 OAG / OAG5 ORC PEU / PEU5 PPX / PPX5 RNL / RNL5 RPL SET SGE / SGE5 SGM / SGM5 SJ7 / SJ75 SND / SND5 SNW / SNW5 SQU / SQU5 SSY TLSN TOTB / TOT5 TNM / TNM5 TRV TRVB TTEB VVD/VVD5 VVU / VVU5 XCA / XCA5	AAR AEN AHO AKU ASM DSM ELV FO4 GTO GUCN HMY HNK IHC INN KNP KPN NUT PHI1 ROY TPG UNI VMH VNU WOS	CONF EUNF EXSF EXWF FEO1 FGBL FGBM FGBS FGBX FEU1 FEU3 FESA FFOX FDAX FESB FESE FESF FESH FESI FESM FEST FESU FESX FESY FGTI FN50 FRCF FSMI FSTB FSTH FSTT FSTX FSTY XMTF FTDX **FESS** **FESN** **FESV** **FESC** **FESO** **FESG** **FESZ** **FESR** **FSTI** **FSTU**

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