



eurex clearing *circular 046/10*

Date: Frankfurt, July 6, 2010
Recipients: All Clearing Members of Eurex Clearing AG, all Trading Members of Eurex Deutschland and Eurex Zürich, and Vendors
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Reporting Obligations for Combination Transactions of Option/Share in Swiss Stock Options and their Underlying Instruments

Related Eurex Circular: 186/09

Related Eurex Clearing Circular: 062/09

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Content may be most important for:

Ü All departments

Attachments:

none

In light of recent events, we would like to inform you with regard to reporting obligations of combination transactions of option/share with Swiss underlying instruments; this information concerns in particular all Eurex Members who hold an authorization of the Swiss Financial Market Supervisory Authority (FINMA) to act as domestic securities dealer or foreign exchange member.

In case of such combination transactions of option/share, Eurex Members concerned are obliged to report transactions in underlying Swiss shares on their own to the reporting office of SIX Swiss Exchange according to regulations.

Transactions in equity options concluded in the course of the combination transactions of option/share will already be considered reported to the reporting office with the entry in the OTC Trade Entry Facilities of Eurex Clearing AG and, therefore, there is no need to report it separately.