

X-pand into the Future



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Authorized by: Peter Reitz

**Market-Making in Equity Options: Changes in the Dow Jones EURO STOXX 50®
Package (ESX50) and British (UK) Package
Options on Volkswagen (VOW & VO3) to be assigned to Spread Class 7**

Contact: Michael Durica (Eurex Product Strategy), tel. +49-69-211-1 59 23,
E-mail: michael.durica@eurexchange.com;
Christine Heyde (Eurex Product Strategy), tel. +49-69-211-1 56 98,
E-mail: christine.heyde@eurexchange.com

Content may be most important for:

☞ All departments

Attachment:

Updated sections of the Market Maker Obligations, valid as of March 1, 2010

In view of recent events and with effect from **March 1, 2010**, the equity option on Unibail-Rodamco (UBL) will replace the equity option on Volkswagen (VOW) in the Dow Jones EURO STOXX 50® package (ESX50).

Moreover, effective **March 1, 2010**, the equity option on Cable & Wireless (CAW) will be removed from the British segment.

Due to current market conditions, the options on Volkswagen (VOW / VO3) will be temporarily assigned to spread class 7 (previously: spread class 2) with effect from **March 1, 2010**.

In addition to the above modifications, editorial changes have been made to the document "Market Maker Obligations".

For further information, please refer to the attachment or to the Eurex website under:

www.eurexchange.com > Trading > Market Model > Market-Making > Market Maker Obligations



Eurex Deutschland
Neue Börsenstraße 1
60487 Frankfurt/Main
Mailing address:
60485 Frankfurt/Main
Germany

T +49-69-211-1 17 00
F +49-69-211-1 17 01
customer.support@
eurexchange.com
Internet:
www.eurexchange.com

Management Board:
Thomas Book, Thomas Lenz,
Michael Peters, Andreas Preuß,
Peter Reitz, Jürg Spillmann
ARBN: 101 013 361

Market Maker Obligations at Eurex

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Spread Classification, Minimum Quote Size and Quoting Maturity Range for Equity Options and Options on ETFs

Product	Product ID	Spread Class	Minimum Quote Size (Contracts)		Number of Expirations to be quoted for PMM/AMM; the first	AMM Package ID
			RMM	AMM/ PMM		
Options on						
DJ EURO STOXX 50[®] components						
AEGON	AEN	1	NA	100	8	ESX50 NL
AIR LIQUIDE	AIR	2	NA	20	6	ESX50 FR
(...)						
UNIBAIL-RODAMCO SIIC	UBL	3	20	10	6	ESX50 FR/NL
(...)						
VOLKSWAGEN	VOW	2	NA	40	8	ESX50-DE

(...)

Product	Product ID	Spread Class	Minimum Quote Size (Contracts)		Number of Expirations to be quoted for PMM/AMM; the first	AMM Package ID
			RMM	AMM/ PMM		
Options on						
other Equities						
ACCOR	ACR	2	20	10	6	FR
ADIDAS	ADS	2	NA	10	8	DE
(...)						
ALTANA	ALT	4	NA	20	8	DE
(...)						
CABLE & WIRELESS	CAW	11	30	15	6	UK
(...)						
UNIBAIL RODAMCO SIIC	UBL	3	20	40	6	FR/NL
(...)						
VOLKSWAGEN	VOW	72	NA	10	8	DE
VOLKSWAGEN VZ	VO3	72	50	20	8	DE
(...)						

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Vallid as of March 01, 2010