

X-pand into the Future



e u r e x *circular 061/08*

Date: Frankfurt, March 27, 2008
Recipients: All Clearing Members of Eurex Clearing AG and Vendors
Authorized by: Thomas Book

Dow Jones Global TitansSM-Index: Änderung der Block Trade-Größe

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Content may be most important for:

Ü All departments

Attachments:

Updated sections of Conditions for Utilization of the OTC Trade Entry Facilities (General Conditions for Participation)

Summary:

In their session on March 19, 2008 the Executive Board of Eurex Clearing AG decided to reduce the Minimum Block Trade size for futures and options on the Dow Jones Global TitansSM Index from 1,000 to 100. The amendment to the Conditions for Utilization of the OTC Trade Entry Facilities (General Conditions for Participation) will become effective on **April 14, 2008**.



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Aktiengesellschaft mit
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Dow Jones Global TitansSM Index: Amendment to Block Trade Size**1. Introduction date**

In their session on March 19, 2008, the Executive Board of Eurex Clearing AG decided to change the Minimum Block Trade size for the contracts listed below with effect from April 14, 2008.

2. Product codes

Eurex Products			Underlying
FUTURES	Code	ISIN	ISIN
Dow Jones Global Titans SM Index	FGTI	DE0005705693	XC0006606575
OPTIONS			
Dow Jones Global Titans SM Index	OGTI	DE0005705701	XC0006606575

3. Admission to Block-Trading

The futures and options will be admitted to the Block Trade Facility with a Minimum Block Trade size of 100 contracts. Sections 9.3 and 9.5 of the General Conditions for Participation were amended accordingly (attachment).

Members who are already registered for Block-Trading and/or Vola-Trading may use the respective functions for the index futures and options without any further action.

Members wishing to participate in the OTC Trade Entry Facilities for the first time should confirm their acceptance of the General Conditions for Participation by signing the appropriate form and returning it to Eurex. In addition, where the member firm is a Non-Clearing Member, its General Clearer must sign and return the General Clearer's Declaration Agreement at the same time. The necessary forms can be found on the Eurex website under the following path:

www.eurexchange.com > Documents > Forms > Trading Derivatives > Single Forms > OTC Trade Entry

If you have any questions with regard to these products, please contact Ralf Huesmann at tel. +44-20 7862 7018 or e-mail: ralf.huesmann@eurexchange.com.

Frankfurt, March 27, 2008

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[....]

9 Admitted Products

[....]

9.2 Eurex Clearing AG has admitted the following products to the EFPI Trade functionality:

§ ...

[....]

§ Futures Contracts on the TecDAX[®]-Index (FTDX)

§ Futures Contracts on the DivDAX[®]-Index (FDIV)

§ ...

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 TecDAX [®] (OTDX)	1,000
<u>Options Contracts on the DivDAX[®] (ODIV)</u>	<u>500</u>
Options Contracts on the SLI Swiss Leader Index [®] (FSLI)	2,000
Options Contracts on the SMI [®] (OSMI)	500
Options Contracts on the SMIM [®] (OSMM)	1,000
Options Contracts on the OMXH25 (OFOX)	250
Options Contracts on the Dow Jones EURO STOXX [®] 50 (OESX)	1,000
Options Contracts on the Dow Jones EURO STOXX [®] Select Dividend 30 Index (OEDV)	250

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Product	Minimum number of tradable contracts
Options Contracts on the Dow Jones STOXX [®] 50 (OSTX)	1,000
Options Contracts on the Dow Jones STOXX [®] 600-(O600)	250
Options Contracts on the Dow Jones STOXX [®] Large 200 Index (O2LA)	250
Options Contracts on the Dow Jones STOXX [®] Mid 200-Index (O2MI)	250
Options Contracts on the Dow Jones STOXX [®] Small 200 Index (O2SM)	250
Options Contracts on the Dow Jones Global Titans 50 SM (OGTI)	1,000
....	
Futures Contracts on the Dow Jones Global Titans 50 SM Index (FGTI)	1,000
....	

9.4 Eurex Clearing AG has admitted the following product combinations to the Vola Trade Facility:

Options Contract	Futures Contract
....	
Options Contracts on the TecDAX [®] (OTDX)	Futures Contracts on the TecDAX [®] (FTDX)
<u>Options Contracts on the DivDAX[®] (ODIV)</u>	<u>Futures Contracts on the DivDAX[®] (FDIV)</u>
....	

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 TecDAX [®] (OTDX)	1,000
<u>Options Contracts on the DivDAX[®] (ODIV)</u>	<u>500</u>

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I. Flexible Eurex Options Contracts	Minimum number of contracts to be traded
Options Contracts on the SLI Swiss Leader Index [®] (OSLI)	2,000
Options Contracts on the SMI [®] (OSMI)	500
Options Contracts on the SMIM [®] (OSMM)	1,000
Options Contracts on the SLI Swiss Leader Index [®] (OSLI)	2,000
Options Contracts on the OMXH25 (OFOX)	250
Options Contracts on the Dow Jones EURO STOXX [®] 50 (OESX)	1,000
Options Contracts on the Dow Jones EURO STOXX [®] Select Dividend 30 Index (OEDV)	250
Options Contracts on the Dow Jones STOXX [®] 50 (OSTX)	1,000
Options Contracts on the Dow Jones Global Titans 50 SM (OGTI)	1,000
...	
II. Flexible Eurex Futures Contracts	Minimum Number of Contracts to be traded
...	
Futures Contracts on the TecDAX [®] -Index (FTDX)	1,000
<u>Futures Contracts on the DivDAX[®]-Index (FDIV)</u>	<u>500</u>
Futures Contracts on the Dow Jones EURO STOXX [®] 50 Index (FESX)	1,000
Futures Contracts on the Dow Jones EURO STOXX [®] Select Dividend 30 Index (FEDV)	250
Futures Contracts on the SMI [®] -Index (FSMI)	500
Futures Contracts on the SMIM [®] -Index (FSMM)	1,000
Futures Contracts on the SLI Swiss Leader Index [®] (FSLI)	2,000
Futures Contracts on the OMXH25-Index (FFOX)	250

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Futures Contracts on the Dow Jones Global Titans 50SM
Index (FGTI)

1,000

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[...]

Annex A to the General Conditions for Participation:

OTC Periods of Use Futures-Kontrakte

[...]

Index Futures Contracts

Product	Product-ID	OTC Trading
DAX [®] Index Futures	FDAX	09:00-22:00
MDAX [®] Index Futures	F2MX	09:00-22:00
TecDAX [®] Index Futures	FTDX	09:00-22:00
<u>DivDAX[®] Index Futures</u>	<u>FDIV</u>	<u>09:00-22:00</u>
OMXH25 Index Futures	FFOX	09:00-22:00
SLI Swiss Leader Index [®] Futures	FSLI	09:00-19:00
SMI [®] Index Futures	FSMI	09:00-19:00
SMIM [®] Index Futures	FSMM	09:00-19:00
DJ EURO STOXX [®] 50 Index Futures	FESX	09:00-22:00
Dow Jones EURO STOXX [®] Select Dividend 30 Index Futures	FEDV	09:00-22:00
DJ STOXX [®] 50 Index Futures	FSTX	09:00-22:00
DJ STOXX [®] 600 Index Futures	F600	09:00-22:00
Dow Jones STOXX [®] Large 200 Index Futures	F2LA	09:00-22:00
DJ STOXX [®] Mid 200 Index Futures	F2MI	09:00-22:00
Dow Jones STOXX [®] Small 200 Index Futures	F2SM	09:00-22:00
DJ Global Titans 50 SM Index Futures	FGTI	09:00-22:00

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Product	Product-ID	OTC Trading
DJ EURO STOXX [®] Sector Index Futures		09:00-22:00
DJ STOXX [®] 600 Sector Index Futures		09:00-22:00
RDXxt [®] USD Extended Index Futures	FRDX	09:00-19:00

All times CET

[...]

OTC Periods of Use Options Contracts

[...]

Index Options Contracts

Product	Product-ID	OTC Trading
DAX [®] Options Contracts	ODAX	09:00-19:00
MDAX [®] -Options Contracts	O2MX	09:00-19:00
TecDAX [®] - Options Contracts	OTDX	09:00-19:00
<u>DivDAX[®] - Options Contracts</u>	<u>ODIV</u>	<u>09:00-19:00</u>
OMXH25- Options Contracts	OFOX	09:00-19:00
SLI Swiss Leader Index [®] Options	OSLI	09:00-19:00
SMI [®] - Options Contracts	OSMI	09:00-19:00
SMIM [®] -Options Contracts	OSMM	09:00-19:00
DJ EURO STOXX [®] 50 [®] Index Options Contracts	OESX	09:00-19:00
Dow Jones EURO STOXX [®] Select Dividend 30 Index Options Contracts	OEDV	09:00-19:00
DJ STOXX [®] 50 Index Options Contracts	OSTX	09:00-19:00
DJ Global Titans 50SM Options Contracts	OGTI	09:00-19:00
DJ EURO STOXX [®] Sector Index Options		09:00-19:00

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Product	Product-ID	OTC Trading
Contracts		
DJ STOXX® 600 Index Options Contracts	O600	09:00-19:00
Dow Jones STOXX® Large 200 Index Options Contracts	O2LA	09:00-19:00
DJ STOXX® Mid 200 Index Options Contracts		09:00-19:00
Dow Jones STOXX® Small 200 Index Options Contracts	O2SM	09:00-19:00
DJ STOXX® 600 Sector Index Options Contracts		09:00-19:00

All times CET

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