

A faint, light blue world map is visible in the background of the slide.

# eurex

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***Completion of EURO STOXX®  
Broadbased and Size Index Universe***

*July 2010*

## Agenda

- **Development of the Index Segment on Eurex**
- **Eurex completes the EURO STOXX® Broadbased and Size Index Universe**
- **Contract Specifications**
- **Benefits of trading EURO STOXX® Broadbased and Size Index Products**
- **Fees and Market Makers**
- **Contact Us**

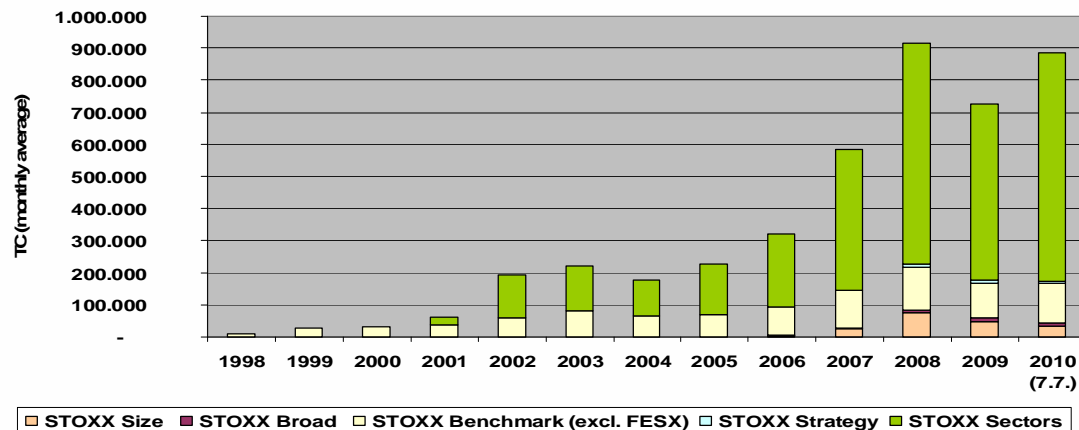
## Increased trading in STOXX® Indexes

Ø STOXX® Indexes have seen an increase in popularity in recent years particularly in the Sectors, Size and Broadbased Indexes. In Sector Indexes we have seen a shift away from Eurozone to European Indexes which is not the case for the Size or Broadbased Indexes.

Ø So far, Eurex only offered European Broadbased and Size Indexes.

Ø On July 28, Eurex extended its offering of futures and options to EURO STOXX® Size and Broadbased Indexes which only consists of Eurozone components.

Traded Contracts in STOXX® Index Products (excluding FESX)



## **EURO STOXX® Size Indexes derived from the STOXX® Europe 600 Index**

Ø The three STOXX® Europe 600 size indexes have been designed to provide a broad yet liquid representation of large, mid and small cap companies in Europe, each with a fixed number of 200 components.

Ø As a subset of the STOXX® Europe 600 Index, the EURO STOXX® Index represents approximately 300 companies from twelve countries of the Eurozone: Austria, Belgium, Finland, France, Germany, Greece, Ireland, Italy, Luxemburg, the Netherlands, Portugal and Spain.

Ø The index is weighted by free float adjusted market capitalization, and each component's weight is capped at 20 per cent of the index's total free-float market capitalization.

Ø The EURO STOXX® size indexes (Large, Mid and Small) were launched in 1999, each Index comprises approximately 100 largest firms respectively.

## STOXX® Indexes available on Eurex before July 28

| Index                          | Contract Value | Index Code | Future Code | Option Code |
|--------------------------------|----------------|------------|-------------|-------------|
| STOXX® Europe 600              | EUR 200        | SXXP       | F600        | O600        |
| STOXX® Europe Large 200        | EUR 200        | LCXP       | F2LA        | O2LA        |
| STOXX® Europe Mid 200          | EUR 200        | MCXP       | F2MI        | O2MI        |
| STOXX® Europe Small 200        | EUR 200        | SCXP       | F2SM        | O2SM        |
| STOXX® Europe 50               | EUR 10         | SX5P       | FSTX        | OSTX        |
| EURO STOXX 50®                 | EUR 10         | SX5E       | FESX        | OESX        |
| EURO STOXX® Select Dividend 30 | EUR 10         | SD3E       | FEDV        | OEDV        |
| STOXX® Europe 600 Sector       | EUR 50         |            | *FST ...    | OST ...     |
| EURO STOXX® Sector             | EUR 50         |            | *FES ...    | OES ...     |

\* Eurex lists 19 Sectors in the STOXX® Europe 600 Sector and EURO STOXX® Sector Indexes, all of which have individual product codes starting with either FST, OST, FES or OES

## STOXX® Indexes available on Eurex after July 28

| Index                          | Contract Value | Product Status   | Index Code | Future Code | Option Code |
|--------------------------------|----------------|------------------|------------|-------------|-------------|
| * STOXX® Europe 600            | EUR 50         | New              | SXXP       | FXXP        | OXXP        |
| * STOXX® Europe Large 200      | EUR 50         | New              | LCXP       | FLCP        | OLCP        |
| * STOXX® Europe Mid 200        | EUR 50         | New              | MCXP       | FMCP        | OMCP        |
| * STOXX® Europe Small 200      | EUR 50         | New              | SCXP       | FSCP        | OSCP        |
| ** STOXX® Europe 600           | EUR 200        | To be phased out | SXXP       | F600        | O600        |
| ** STOXX® Europe Large 200     | EUR 200        | To be phased out | LCXP       | F2LA        | O2LA        |
| ** STOXX® Europe Mid 200       | EUR 200        | To be phased out | MCXP       | F2MI        | O2MI        |
| ** STOXX® Europe Small 200     | EUR 200        | To be phased out | SCXP       | F2SM        | O2SM        |
| STOXX Europe 50                | EUR 10         | Existing         | SX5P       | FSTX        | OSTX        |
| EURO STOXX 50®                 | EUR 10         | Existing         | SX5E       | FESX        | OESX        |
| EURO STOXX® Select Dividend 30 | EUR 10         | Existing         | SD3E       | FEDV        | OEDV        |
| STOXX® Europe 600 Sector       | EUR 50         | Existing         |            | FST ...     | OST ...     |
| EURO STOXX® Sector             | EUR 50         | Existing         |            | FES ...     | OES ...     |
| * EURO STOXX®                  | EUR 50         | New              | SXXE       | FXXE        | OXXE        |
| * EURO STOXX® Large 200        | EUR 50         | New              | LCXE       | FLCE        | OLCE        |
| * EURO STOXX® Mid 200          | EUR 50         | New              | MCXE       | FMCE        | OMCE        |
| * EURO STOXX® Small 200        | EUR 50         | New              | SCXE       | FSCE        | OSCE        |

} Referred to as the P's

} Referred to as the E's

\* EURO STOXX® Broadbased and Size Index Products as well as STOXX® Broadbased and Size with a multiplier of EUR 50 were launched on July 28, 2010

\*\* Phase out STOXX® Broadbased and Size Indexes with a contract value of EUR 200 per index point

## Contract Specifications – “E’s” Futures

### Euro STOXX® Broadbased & Size Futures (SXXE, LCXE, MCXE, SCXE constituents)

| Contract                 | Product ID | Underlying                     |
|--------------------------|------------|--------------------------------|
| EURO STOXX® Future       | FXXE       | Euro STOXX® Index (SXXE)       |
| EURO STOXX® Large Future | FLCE       | Euro STOXX® Large Index (LCXE) |
| EURO STOXX® Mid Future   | FMCE       | Euro STOXX® Mid Index (MCXE)   |
| EURO STOXX® Small Future | FSCE       | Euro STOXX® Small Index (SCXE) |

#### Contract Value

Eur 50 per index point of the underlying

#### Settlement

Cash settlement, payable on the first exchange day following the Final Settlement Day

#### Price Quotation

in points with one decimal place. Minimum price change is 0.1 points

| Contract                      | Contract Value | Minimum Price Change<br>Points / Value |
|-------------------------------|----------------|--|
| Euro STOXX Index Future       | EUR 50         | 0.1 / EUR 5                            |
| Euro STOXX Large Index Future | EUR 50         | 0.1 / EUR 5                            |
| Euro STOXX Mid Index Future   | EUR 50         | 0.1 / EUR 5                            |
| Euro STOXX Small Index Future | EUR 50         | 0.1 / EUR 5                            |

#### Contract Months

Up to 9 months: The three nearest quarterly months of the Mar, Jun, Sep, Dec cycle

#### Last Trading Day and Final Settlement Day

Last Trading Day is the Final Settlement Day. Final Settlement Day is the third Friday of each maturity month if this is an exchange day; otherwise the exchange day immediately preceding that day. Close of trading in the maturing futures on the Last Trading Day is at 12:00 CET

#### Last Settlement Price

The Final Settlement Price is established by Eurex on the Final Settlement Day according to the following rules: Average of the respective STOXX® Index values calculated between 11:50 and 12:00 CET

## Contract Specifications – “P’s” Futures

### STOXX® Europe 600 Broadbased & Size Futures (SXXP, LCXP, MCXP, SCXP constituents)

| Contract                       | Product ID | Underlying                     |
|--------------------------------|------------|--------------------------------|
| STOXX® Europe 600 Future       | FXXP       | STOXX® Europe 600 Index (SXXP) |
| STOXX® Europe Large 200 Future | FLCP       | STOXX® Europe Large 200 (LCXP) |
| STOXX® Europe Small 200 Future | FMCP       | STOXX® Europe Mid 200 (MCXP)   |
| STOXX® Europe Mid 200 Future   | FSCP       | STOXX® Europe Small 200 (SCXP) |

#### Contract Value

Eur 50 per index point of the underlying

#### Settlement

Cash settlement, payable on the first exchange day following the Final Settlement Day

#### Price Quotation

in points with one decimal place. Minimum price change is 0.1 points

| Contract                       | Contract Value | Minimum Price Change<br>Points / Value |
|--------------------------------|----------------|--|
| STOXX® Europe 600 Future       | EUR 50         | 0.1 / EUR 5                            |
| STOXX® Europe Large 200 Future | EUR 50         | 0.1 / EUR 5                            |
| STOXX® Europe Small 200 Future | EUR 50         | 0.1 / EUR 5                            |
| STOXX® Europe Mid 200 Future   | EUR 50         | 0.1 / EUR 5                            |

#### Contract Months

Up to 9 months: The three nearest quarterly months of the Mar, Jun, Sep, Dec cycle

#### Last Trading Day and Final Settlement Day

Last Trading Day is the Final Settlement Day. Final Settlement Day is the third Friday of each maturity month if this is an exchange day; otherwise the exchange day immediately preceding that day. Close of trading in the maturing futures on the Last Trading Day is at 12:00 CET

#### Last Settlement Price

The Final Settlement Price is established by Eurex on the Final Settlement Day according to the following rules: Average of the respective STOXX® Index values calculated between 11:50 and 12:00 CET

## Contract Specifications – “E’s” Options

### Euro STOXX® Broadbased & Size Options (SXXE, LCXE, MCXE, SCXE constituents)

| Contract                 | Product ID | Underlying                     |
|--------------------------|------------|--------------------------------|
| EURO STOXX® Option       | OXXE       | Euro STOXX® Index (SXXE)       |
| EURO STOXX® Large Option | OLCE       | Euro STOXX® Large Index (LCXE) |
| EURO STOXX® Mid Option   | OMCE       | Euro STOXX® Mid Index (MCXE)   |
| EURO STOXX® Small Option | OSCE       | Euro STOXX® Small Index (SCXE) |

#### Contract Value

Eur 50 per index point of the underlying

#### Settlement

Cash settlement, payable on the first exchange day following the Final Settlement Day

#### Price Quotation

in points with one decimal place. Minimum price change is 0.1 points

| Contract                      | Contract Value | Minimum Price Change<br>Points / Value |
|-------------------------------|----------------|--|
| Euro STOXX Index Option       | EUR 50         | 0.1 / EUR 5                            |
| Euro STOXX Large Index Option | EUR 50         | 0.1 / EUR 5                            |
| Euro STOXX Mid Index Option   | EUR 50         | 0.1 / EUR 5                            |
| Euro STOXX Small Index Option | EUR 50         | 0.1 / EUR 5                            |

#### Contract Months

Up to 24 months: The three nearest successive calendar months, the three following quarterly months of the Mar, Jun, Sep, Dec cycle

#### Last Trading Day and Final Settlement Day

Last Trading Day is the Final Settlement Day. Final Settlement Day is the third Friday of each maturity month if this is an exchange day; otherwise the exchange day immediately preceding that day. Close of trading in the maturing Options on the Last Trading Day is at 12:00 CET

#### Last Settlement Price

The Final Settlement Price is established by Eurex on the Final Settlement Day according to the following rules: Average of the respective STOXX® Index values calculated between 11:50 and 12:00 CET

## Contract Specifications – “P’s” Options

### STOXX® Europe 600 Broadbased & Size Options (SXXP, LCXP, MCXP, SCXP constituents)

| Contract                       | Product ID | Underlying                     |
|--------------------------------|------------|--------------------------------|
| STOXX® Europe 600 Option       | OXXP       | STOXX® Europe 600 Index (SXXP) |
| STOXX® Europe Large 200 Option | OLCP       | STOXX® Europe Large 200 (LCXP) |
| STOXX® Europe Small 200 Option | OMCP       | STOXX® Europe Mid 200 (MCXP)   |
| STOXX® Europe Mid 200 Option   | OSCP       | STOXX® Europe Small 200 (SCXP) |

#### Contract Value

Eur 50 per index point of the underlying

#### Settlement

Cash settlement, payable on the first exchange day following the Final Settlement Day

#### Price Quotation

in points with one decimal place. Minimum price change is 0.1 points

| Contract                       | Contract Value | Minimum Price Change<br>Points | / | Value |
|--------------------------------|----------------|--------------------------------|---|-------|
| STOXX® Europe 600 Option       | EUR 50         | 0.1                            |   | EUR 5 |
| STOXX® Europe Large 200 Option | EUR 50         | 0.1                            |   | EUR 5 |
| STOXX® Europe Small 200 Option | EUR 50         | 0.1                            |   | EUR 5 |
| STOXX® Europe Mid 200 Option   | EUR 50         | 0.1                            |   | EUR 5 |

#### Contract Months

Up to 24 months: The three nearest successive calendar months, the three following quarterly months of the Mar, Jun, Sep, Dec cycle

#### Last Trading Day and Final Settlement Day

Last Trading Day is the Final Settlement Day. Final Settlement Day is the third Friday of each maturity month if this is an exchange day; otherwise the exchange day immediately preceding that day. Close of trading in the maturing Options on the Last Trading Day is at 12:00 CET

#### Last Settlement Price

The Final Settlement Price is established by Eurex on the Final Settlement Day according to the following rules: Average of the respective STOXX® Index values calculated between 11:50 and 12:00 CET

## Why should you trade EURO STOXX® Broadbased and Size Indices?

### Precision

Trade Eurozone Indices involving stocks with a specific market cap

### Hedging

Further opportunities to gain exposure without currency risk

### Transparency

Greater degree of price transparency is offered by having two way prices on the screen

### Risk Management

Manage risk more effectively by using broad yet liquid representation of large, mid and small cap companies

### OTC

Execution risk free trading using the Exchange for Swaps and Exchange for Physical trade facility with no minimum block trade threshold

## Attractive all-in fee for Orderbook and OTC Trades

| Available OTC Trading Facilities |         |         |
|----------------------------------|---------|---------|
|                                  | Futures | Options |
| Block Trade                      | √       | √       |
| EFPI Trade                       | √       |         |
| EFS Trade                        | √       |         |
| Flex                             | √       | √       |
| Vola Trade                       | √       | √       |

The minimum OTC block trade size is 100 lots and fees on Options are capped at EUR 600 for trades larger than 2,000 lots.

| Futures          |                 |           |
|------------------|-----------------|-----------|
|                  | A and P account | M account |
| Orderbook fees   | 0.30 EUR        | 0.30 EUR  |
| OTC Trading fees | 0.45 EUR        | 0.45 EUR  |

| Options          |                 |                  |
|------------------|-----------------|------------------|
|                  | A and P account | M account (*PMM) |
| Orderbook fees   | 0.30 EUR        | 0.15 EUR         |
| OTC Trading fees | 0.30 EUR        | 0.15 EUR         |

## Guaranteed prices in the order book

∅ There are 4 market makers supplying simultaneous bid and ask quotes continuously for 80% of the core trading day hours (9.00am-17.30pm CET)

|                       |       |                 |                    |
|-----------------------|-------|-----------------|--------------------|
| BNP Paribas           | BNPPA | Jimmy Konietzko | +33 1 48 01 40 30  |
| DekaBank              | DGZFR | Andreas Krysl   | +49 69 71 47 73 86 |
| Positive Equity       | POSDB | Jason Berry     | + 353 1 479 4115   |
| Société Générale S.A. | SOGFR | Pierre Kervella | +33 1 42 13 58 40  |

∅ Incentive Scheme (until June 30, 2011)

- Total Fee Refund for contracts traded on the M accounts upon fulfilment of quote obligations
- Revenue Sharing (EUR 0,10 per contract based on the total volume generated by OTC Block Trades)
- Details of market making and forms to become a designated market maker can be found on the Eurex website:

[http://www.eurexchange.com/trading/market\\_model/market\\_making/designated\\_en.html](http://www.eurexchange.com/trading/market_model/market_making/designated_en.html)

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**Further information can be found on the Eurex website:**

[http://www.eurexchange.com/trading/products/IDX/news\\_IDX/productNews\\_2010\\_06\\_29\\_1151\\_en.html](http://www.eurexchange.com/trading/products/IDX/news_IDX/productNews_2010_06_29_1151_en.html)

Wholesale Trading Facility  
[http://www.eurexchange.com/trading/wholesale\\_en.html](http://www.eurexchange.com/trading/wholesale_en.html)

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