

X-pand into the Future

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Recipients: All Trading Participants of Eurex Deutschland and Eurex Zürich and Vendors

Authorized by: Mehtap Dinc

MSCI South Africa Index Futures: Withdrawal of availability for trading for U.S. Participants

Related Eurex Circular: 036/14

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Content may be most important for:

All departments

Attachments:

none

Summary:

As of **8 January 2018**, tradability of the MSCI South Africa Index (Eurex product code: FMZA) will be withdrawn for Eurex Participants and investors domiciled in the U.S.

Germany

MSCI South Africa Index Futures: Withdrawal of availability for trading for U.S. Participants

As of 8 January 2018, tradability of MSCI South Africa Index Futures (Eurex product code: FMZA) will be withdrawn for Eurex Participants and investors domiciled in the U.S.

Eurex Exchange has identified that the MSCI South Africa Index will transition from a non-narrow-based security index to a narrow-based security index at the end of January 2018. Eurex Exchange has advised both the U.S. Commodity Futures Trading Commission (CFTC) and the U.S. Securities and Exchange Commission of this change in circumstance. Accordingly, the CFTC will be withdrawing its certification of the contract. After such withdrawal of CFTC certification, MSCI South Africa Index futures contracts will be considered as security futures contracts and must therefore be traded in accordance with both the U.S. securities and commodity futures laws.

Eurex Exchange notes that its 8 January 2018 withdrawal of tradability for Eurex Participants and investors domiciled in the U.S. is substantially prior to the MSCI South Africa Index futures contract transitioning to a security futures contract.

Non-US Participants are not affected by this change. US Participants are asked to close all positions in this product before 8 January 2018.

The respective new assignment group for the product is:

• XNCHQU (Equity Index Futures in U.S. Dollar)

Please note that as a consequence of the assignment to the new product group, the Multicast addresses for data distribution will remain unchanged. Port numbers, however, will change as follows:

Snapshot Messages: Change from 59000 to 59032
 Incremental Messages: Change from 59001 to 59033.

If you have any questions or require further information, please contact Rachna Mathur at tel. +1-212-3 09 93 08 or rachna.mathur@eurexchange.com, or Ralf Huesmann at tel. +49-69-211-1 54 43 or ralf.huesmann@eurexchange.com.

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