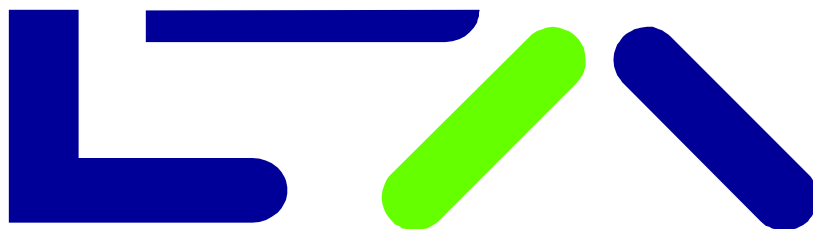


X-pand into the Future



eurex circular 049/11

Date: March 3, 2011
Recipients: All Trading Members of Eurex Deutschland and Eurex Zürich, all Clearing Members of Eurex Clearing AG and Vendors
Authorized by: Michael Peters

Eurex KOSPI Product:
Relevant KRX Information for the Ex-post Margin System and Position Limits,
Eurex Cash Payment Calendar and Composite RIC Code

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Content may be most important for:

➤ All departments

Attachments:

none

Summary:

This circular contains the following information on the Eurex KOSPI Product:

1. KRX (Korea Exchange) revised its "Derivatives Market Business Regulation" and the "Enforcement Rules of Derivatives Market Business Regulation". The adjustments to the ex-post margin system and the position limits in the KOSPI 200 Futures and Options at KRX will become effective as of **March 28, 2011** and **March 7, 2011** respectively.
2. There will be no cash payment in South Korean won (KRW) on the Eurex trading holiday for the Eurex KOSPI Product at the end of the year. For the current year this means that December 30, 2011 will be a trading and cash payment holiday for the Eurex KOSPI Product.
3. To ease access to trading data, Thomson Reuters provides market participants with a Composite RIC code to access the trading data of both the Eurex KOSPI Product and KRX's KOSPI 200 Options. The access to the data of both markets via Composite RIC code is either based on the existing access rights or has to be applied for additionally.



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Eurex KOSPI Product:
Relevant KRX Information for the Ex-post Margin System and Position Limits,
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1. KRX’s revised Regulations Related to the Ex-post Margin System and Position Limits

KRX revised its “Derivatives Market Business Regulation” and the “Enforcement Rules of Derivatives Market Business Regulation”. The adjustments to the ex-post margin system and the position limits in KOSPI 200 Options and Futures at KRX will become effective as of March 28, 2011 and March 7, 2011, respectively.

Detailed information of KRX’s regulation revision can be found under the following path:

<http://eng.krx.co.kr/> > About KRX > Notice > Revision of Regulations Related to Ex-post Margin System and Position Limit (No. 205 from February 9, 2011)

The direct link to the information is:

<http://eng.krx.co.kr/coreboard/BHPENG09004/view.jsp?bbsSeq=19885&secretYn=N>

2. Cash Payment Holiday at the End of the Year

There will be no cash payment in South Korean won (KRW) on the Eurex trading holiday for the Eurex KOSPI Product at the end of the year. For the current year this means that December 30, 2011 will be a trading and cash payment holiday for the Eurex KOSPI Product.

Detailed information on the trading and cash payment calendar is available under the following path:

<http://www.eurexchange.com> > Trading > Trading Calendar

3. RIC Code of Thomson Reuters

To ease access to trading data, Thomson Reuters provides market participants with a Composite RIC code to access the trading data of both the Eurex KOSPI Product and of KRX’s KOSPI 200 Options. The access to the data of both markets via Composite RIC code is either based on the existing access rights or has to be applied for additionally.

The following table provides an overview of the RIC codes of Thomson Reuters for the relevant product:

Market	Product	RIC Code
KRX	KOSPI 200 Options	0#KS200*.KS
Eurex	Eurex KOSPI Product	0#OKS2*.EX
KRX and Eurex	KOSPI 200 Options and Eurex KOSPI Product	0#KS200*.KSx

March 3, 2011