

08 Apr 2022
Eurex Clearing

Amendments to the Equity (Index) Derivatives Liquidation Group (PEQ01) and discontinuation of the MSCI Dividend Futures Liquidation Group (PEQDF)

Eurex Clearing Circular 025/22 Amendments to the Equity (Index) Derivatives Liquidation Group (PEQ01) and discontinuation of the MSCI Dividend Futures Liquidation Group (PEQDF)

1. Introduction

This circular introduces amendments to the composition of the Equity (Index) Derivatives Liquidation Group and the discontinuation of the MSCI Dividend Futures Liquidation Group:

- ◆ Reallocation of Stock Index Dividend Futures (SIDF) products on MSCI Indices from the Liquidation Group PEQDF to the Equity (Index) Derivatives Liquidation Group (PEQ01)
- ◆ Discontinuation of the MSCI Dividend Futures Liquidation Group (PEQDF)

The effective date of these amendments will be **2 May 2022**.

2. Required action

There is no required action for the participants.

3. Details

In line with the continuous improvement of its Default Management Process (DMP), Eurex Clearing will default manage the MSCI Dividend Derivatives together with the MSCI Index Futures and Options. Therefore, Eurex Clearing proposes to reallocate the three SIDF products on MSCI Indices from the MSCI Dividend Futures Liquidation Group (PEQDF) to the Equity (Index) Derivatives

Liquidation Group (PEQ01). The MSCI Dividend Futures Liquidation Group (PEQDF) will be discontinued.

Eurex Clearing provides an updated list of the Liquidation Groups on the Eurex Clearing website www.eurex.com/ec/en/ under the following link:

Services > Risk parameters > Risk parameters

Unless the context requires otherwise, terms used and not otherwise defined in this circular shall have the meaning ascribed to them in the Clearing Conditions or FCM Clearing Conditions of Eurex Clearing AG, as applicable.

Further information

Recipients: All Clearing Members, Basic Clearing Members, Disclosed Direct Clients and FCM Clearing Members of Eurex Clearing, vendors and other affected contractual parties

Target groups: Front Office/Trading, Middle + Backoffice, IT/System Administration, Auditing/Security Coordination

Contact: client.services@eurex.com

Web: www.eurex.com/en-ec/

Authorized by: Dmitrij Senko

A member of

Eurex Frankfurt Eurex Clearing Clearstream Eurex Repo Qontigo Buy-in Agent EEX 360T Xetra Börse

[Disclaimer](#) [Privacy notice](#) [Imprint](#) [Eurex Clearing Rules & Regulations](#) [Sitemap](#)

