

X-pand into the Future



eurex circular 038/10

Date: Frankfurt, March 5, 2010
Recipients: All Trading Members of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Thomas Lenz

 **Action required**

**KONE Corporation and Banco Popolare:
Introduction of two new SSFs due to Corporate Actions**

Related Eurex Circulares: 029/10, 035/10

Contact: Derivatives Trading Operations, tel. +49-69-211- 1 12 10

Content may be most important for:

Ü All departments

Attachment:

Updated sections of Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich

Summary:

The Management Boards of the Eurex Exchanges and the Executive Board of Eurex Clearing AG approved the introduction of two new Single Stock Futures on KONE Corporation and Banco Popolare due to corporate actions. Effective date will be **March 8, 2010**.



Eurex Deutschland
Neue Börsenstraße 1
60487 Frankfurt/Main
Mailing address:
60485 Frankfurt/Main
Germany

T +49-69-211-1 17 00
F +49-69-211-1 17 01
customer.support@
eurexchange.com
Internet:
www.eurexchange.com

Management Board:
Thomas Book, Thomas Lenz,
Michael Peters, Andreas Preuß,
Peter Reitz, Jürg Spillmann
ARBN: 101 013 361

**KONE Corporation and Banco Popolare:
Introduction of two new SSFs due to Corporate Actions**

The Management Boards of the Eurex Exchanges and the Executive Board of Eurex Clearing AG approved the introduction of two new Single Stock Futures on KONE Corporation and Banco Popolare due to corporate actions. Effective date will be March 8, 2010.

1. Product Overview

Product Code	Futures on	Underlying ISIN	Eurex Group ID	Product Currency	Product ISIN	Product Code of Flexible Futures	
						Cash	Physical
KC4H	KONE Corporation	FI0009013403	FI01	EUR	DE000A1DKFT8	K44H	K54H
BPVG	Banco Popolare	IT0004231566	IT01	EUR	DE000A1DKFV4	B4VG	B5VG

Product Code	Contract Size	Minimum Price Change	Minimum Block Trade Size	Product Group
KC4H	100	0.001	1	ENSFSE
BPVG	1000	0.0001	1	ENSFSE

2. Contract Specifications and Product Parameters

Generally, contract specifications for the new Single Stock Futures are in line with the existing ones with the relevant Eurex group ID, also in terms of trading hours and trading calendar, last trading day, settlement as well as the determination of the daily and final settlement prices.

The updated Annex A of Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich will be published on the Eurex website as of the start of trading under:

www.eurexchange.com > Documents > Rules & Regulations

3. Risk Parameters

You will receive the relevant risk parameters via the Theoretical Price Files after the product set-up in the Eurex[®] system. The parameters will also be published as of the start of trading on the Eurex website under:

www.eurexchange.com > Clearing > Risk & Margining > Risk Parameters

4. Mistrade Parameters

Mistrade Ranges for the new SSFs will be published on the Eurex website as of the start of trading under:

www.eurexchange.com > Trading > Products > Equity Derivatives > Single Stock Futures

5. Transaction Limits

In general, the same values which currently relate to futures denominated in the relevant currency will apply. Detailed information has been published on the Eurex website under:

www.eurexchange.com > Technology > Transaction Limits

6. Transaction Fees

Transaction fees for the new SSFs will be in line with the corresponding existing SSFs.

7. Data Vendor Codes

At the start of trading, data vendor codes will be published on the Eurex website under:

www.eurexchange.com > Trading > Products > Vendor Product Code Search

Frankfurt, March 5, 2010

CHANGES ARE MARKED AS FOLLOWS:

AMENDMENTS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

[...]

Annex A in relation to subsection 1.6 of the Contract Specifications:

Futures on Shares of	Product ID	Group ID*	Cash Market-ID*	Contract Size	Minimum Price Change*	Currency
[...]						
<u>Banco Popolare Società Cooperativa</u>	<u>BPVG</u>	<u>IT01</u>	<u>XMIL</u>	<u>1000</u>	<u>0.0001</u>	<u>EUR</u>
<u>KONE Corp.</u>	<u>KC4H</u>	<u>FI01</u>	<u>XHEL</u>	<u>100</u>	<u>0.001</u>	<u>EUR</u>
[...]						

* The group ID as well as the cash market ID shall be assigned by the Eurex Exchanges according to the following table and shall serve, amongst others, the purpose of determining a market place for the price of the share underlying the contract.

[...]