

X-pand into the Future



e u r e x *circular 071/09*

Date: Frankfurt, April 29, 2009
Recipients: All Trading Members of Eurex Deutschland and Eurex Zürich and Vendors
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 **High priority**

Austrian Stocks: Introduction of three new SSFs

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Content may be most important for:

Ü All departments

Attachment:

Updated Annex A 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 three new Single Stock Futures on shares of Lenzing AG (LENF), Vienna Insurance Group (WSTF) and Mayr-Melnhof Karton AG (MYMF) as of **April 30, 2009**.



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Austrian Stocks: Introduction of three new SSFs

The Management Boards of the Eurex Exchanges and the Executive Board of Eurex Clearing AG approved the introduction of three new Single Stock Futures on shares of Lenzing AG (LENF), Vienna Insurance Group (WSTF) and Mayr-Melnhof Karton AG (MYMF) as of April 30, 2009.

1. Product Overview

Product Code	Futures on	Underlying ISIN	Eurex Country Code	Product Currency	Product ISIN	Product Code of Flexible Futures	
						cash	physical
LENF	Lenzing AG	AT0000644505	AT01	EUR	DE000A0ZW3S4	LEN4	LEN5
WSTF	Vienna Insurance Group	AT0000908504	AT01	EUR	DE000A0ZW3T2	WST4	WST5
MYMF	Mayr-Melnhof Karton AG	AT0000938204	AT01	EUR	DE000A0ZW3U0	MYM4	MYM5

Product Code	Contract Size	Minimum Price Change	Minimum Block Trade Size	Product Group
LENF	100	0.001	1	ENSFSE
WSTF	100	0.0001	1	ENSFSE
MYMF	100	0.0001	1	ENSFSE

Flexible Futures with both cash settlement and physical delivery will be available for the above-mentioned Single Stock Futures.

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 country codes, also in terms of trading hours and trading calendar, last trading day, settlement as well as the determination of the daily and final settlement price.

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 Single Stock Futures 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 euro-denominated futures 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 Single Stock Futures 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

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[...]

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>Lenzing AG</u>	<u>LENF</u>	<u>AT01</u>	<u>XVIE</u>	<u>100</u>	<u>0.001</u>	<u>EUR</u>
<u>Mayr-Melnhof Karton AG</u>	<u>MYMF</u>	<u>AT01</u>	<u>XVIE</u>	<u>100</u>	<u>0.0001</u>	<u>EUR</u>
<u>Wiener Städtische Versicherung AG</u>	<u>WSTF</u>	<u>AT01</u>	<u>XVIE</u>	<u>100</u>	<u>0.0001</u>	<u>EUR</u>
[...]						

* The minimum price change with regard to share futures with assigned group ID GB01 refers to Pence.

** 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 other things, the purpose of determining a market place for the price of the share underlying the contract.

[...]