

X-pand into the Future



## eurex circular 076/09

**Date:** Frankfurt, April 30, 2009  
**Recipients:** All Trading Members of Eurex Deutschland and Eurex Zürich and Vendors  
**Authorized by:** Thomas Lenz

 Action required

**Beiersdorf AG and GDF Suez: Introduction of two new SSFs  
due to Corporate Actions**

**Related Eurex Circulares:** 063/09, 065/09

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**Content may be most important for:**

Ü All departments

**Attachment:**

Updated section 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 new Single Stock Futures on Beiersdorf AG and GDF Suez due to Corporate Actions. Effective date will be **May 6, 2009**.



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**Beiersdorf AG and GDF Suez: Introduction of two new SSFs  
due to Corporate Actions**

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**1. Product Overview**

Product Code	Futures on	Underlying ISIN	Eurex Country Code	Product Currency	Product ISIN	Product Code of Flexible Futures	
						Cash	Physical
BEIG	Beiersdorf AG	DE0005200000	DE01	EUR	DE000A0ZW3X4	BE4G	BE5G
GZFG	GDF SUEZ	FR0010208488	FR01	EUR	DE000A0ZW3Y2	GZ4G	GZ5G

Product Code	Contract Size	Minimum Price Change	Minimum Block Trade Size	Product Group
BEIG	100	0.0001	1	ENSFSE
GZFG	100	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 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](http://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<sup>®</sup> system. The parameters will also be published as of the start of trading on the Eurex website under:

**[www.eurexchange.com](http://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](http://www.eurexchange.com) > Trading > Products > Equity Derivatives > Single Stock Futures**

**5. Transaction Limits**

In general, the same values which currently relate to already existing Single Stock Futures according to the Eurex country code will apply. Detailed information has been published on the Eurex website under:

**[www.eurexchange.com](http://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](http://www.eurexchange.com) > Trading > Products > Vendor Product Code Search**

Frankfurt, April 30, 2009

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**Contract Specifications for Futures Contracts  
Options Contracts at Eurex Deutschland and  
Zürich**


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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
[...]						
Beiersdorf AG	BEIG	DE01	XETR	100	0.0001	EUR
GDF SUEZ	GZFG	FR01	XPAR	100	0.0001	EUR
[...]						

\* 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.

[...]