

X-pand into the Future



## eurex circular 088/09

**Date:** Frankfurt, May 15, 2009  
**Recipients:** All Trading Members of Eurex Deutschland and Eurex Zürich and Vendors  
**Authorized by:** Peter Reitz

**UniCredit SpA and Abertis Infraestructuras:  
Introduction of two new SSFs due to Corporate Actions**

**Related Eurex Circulares:** 080/09, 081/09

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**Content may be most important for:**

Ü All departments

**Attachment:**

Updated sections of Annex A of the 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 UniCredit SpA and Abertis Infraestructuras due to corporate actions. Effective date will be **May 18, 2009**.



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**UniCredit SpA and Abertis Infraestructuras:  
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 new Single Stock Futures on UniCredit SpA and Abertis Infraestructuras due to corporate actions. Effective date will be May 18, 2009.

**1. Product Overview**

Product Code	Futures on	Underlying ISIN	Eurex Country Code	Product Currency	Product ISIN	Product Code of Flexible Futures	
						Cash	Physical
CR5G	UniCredit SpA	IT0000064854	IT01	EUR	DE000A0ZW340	C45G	C55G
ABEH	Abertis Infraestructuras	ES0111845014	ES01	EUR	DE000A0ZW357	AB4H	AB5H

Product Code	Contract Size	Minimum Price Change	Minimum Block Trade Size	Product Group
CR5G	1000	0,0001	1	ENSFSE
ABEH	100	0,0001	1	XNCFSE

**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 SSFs 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 futures denominated in the relevant currency 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 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](http://www.eurexchange.com) > Trading > Products > Vendor Product Code Search**

Frankfurt, May 15, 2009

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

[...]

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
[...]						
Abertis Infraestructuras S.A.	ABEH	ES01	XMAD	100	0.0001	EUR
UniCredit SpAUniCredito Italiano S.p.A.	CR5F	IT01	XMIL	1000	0.0001	EUR
UniCredit SpA	CR5G	IT01	XMIL	1000	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.

[...]

Annex B in relation to subsection 2.6 of the contract specifications:

Options on Shares of	Product-ID	Group ID*	Cash Market ID*	Contract Size	Maximum Term (Months)	Minimum Price Change	Currency
[...]							
UniCredit SpAUniCredito Italiano S.p.A.	CRI5	IT11	XMIL	1000	60	0.0005	EUR
[...]							

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

[...]