

X-pand into the Future



## eurex circular 100/09

**Date:** Frankfurt, May 28, 2009  
**Recipients:** All Trading Members of Eurex Deutschland and Eurex Zürich and Vendors  
**Authorized by:** Peter Reitz

 Action required

 High priority

**Casino. Guichard-Perrachon S.A. and Travis Perkins PLC:  
Introduction of two new SSFs due to Corporate Actions**

**Related Eurex Circulares:** 094/09, 095/09

**Contact:** Functional Helpdesk Equity and Equity Index Products, tel. +49-69-211-1 12 10

**Content may be most important for:**

Ü All departments

**Attachment:**

Updated 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 Casino. Guichard-Perrachon S.A. and Travis Perkins PLC due to corporate actions. Effective date will be **June 1, 2009**.



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**Casino. Guichard-Perrachon S.A. and Travis Perkins PLC:  
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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
CAJG	Casino. Guichard-Perrachon S.A	FR0000125585	FR01	EUR	DE000A0ZW4M5	CA44	CA55
TPKG	Travis Perkins PLC	GB0007739609	GB01	GBP	DE000A0ZW4N3	TP4G	----

Product Code	Contract Size	Minimum Price Change	Minimum Block Trade Size	Product Group
CAJG	100	0.001	1	ENSFSE
TPKG	1000	0.01	1	XNCFSG

\*For Single Stock Futures with assigned Eurex country code GB01 the minimum price change refers to pence.

**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 the 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® 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 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 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, May 28, 2009

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

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CHANGES ARE MARKED AS FOLLOWS:

AMENDMENTS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

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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
[...]						
Casino, Guichard-Perrachon S.A.	<u>CAJG</u>	<u>FR01</u>	<u>XPAR</u>	<u>100</u>	<u>0.001</u>	<u>EUR</u>
Travis Perkins PLC	<u>TPKG</u>	<u>GB01</u>	<u>XLON</u>	<u>1000</u>	<u>0.01</u>	<u>GBP</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.

[...]