

X-pand into the Future



eurex circular 107/09

Date: Frankfurt, June 3, 2009
Recipients: All Trading Members of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Peter Reitz

 High priority

Austrian Stocks: Introduction of five new SSFs

Contact: Michael Durica (Product Strategy), tel. +49-69-211-1 59 23,
e-mail: michael.durica@eurexchange.com

Content may be most important for:

 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 five new Single Stock Futures on shares of Agrana Beteiligungs AG (AGBF), Oberbank AG (OBKF), Strabag AG (STRF), Uniqa Versicherungen AG (UN9F) and Vorarlberger Kraftwerke AG (VKWF) as of **June 5, 2009**.



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

Austrian Stocks: Introduction of five new SSFs

The Management Boards of the Eurex Exchanges and the Executive Board of Eurex Clearing AG approved the introduction of five new Single Stock Futures on shares of Agrana Beteiligungs AG (AGBF), Oberbank AG (OBKF), Strabag AG (STRF), Uniqa Versicherungen AG (UN9F) and Vorarlberger Kraftwerke AG (VKWF) as of June 5, 2009.

1. Product Overview

Product Code	Futures on	Underlying ISIN	Eurex Country Code	Product Currency	Product ISIN	Product Code of Flexible Futures	
						cash	physical
AGBF	Agrana Beteiligungs AG	AT0000603709	AT01	EUR	DE000A0Z31F1	AG4F	AG5F
OBKF	Oberbank AG	AT0000625108	AT01	EUR	DE000A0Z31G9	OB4F	OB5F
STRF	Strabag AG	AT000000STR1	AT01	EUR	DE000A0Z31H7	STR4	STR5
UN9F	Uniqa Versicherungen AG	AT0000821103	AT01	EUR	DE000A0Z31J3	UN94	UN95
VKWF	Vorarlberger Kraftwerke AG	AT0000824503	AT01	EUR	DE000A0Z31K1	VK4F	VK5F

Product Code	Contract Size	Minimum Price Change	Minimum Block Trade Size	Product Group
AGBF	100	0.0001	1	ENSFSE
OBKF	100	0.0001	1	ENSFSE
STRF	100	0.0001	1	ENSFSE
UN9F	100	0.0001	1	ENSFSE
VKWF	100	0.001	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

Frankfurt, June 3, 2009

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

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>Agrana Beteiligungs AG</u>	AGBF	<u>AT01</u>	<u>XVIE</u>	<u>100</u>	<u>0.0001</u>	EUR
<u>Oberbank AG</u>	OBKF	<u>AT01</u>	<u>XVIE</u>	<u>100</u>	<u>0.0001</u>	EUR
<u>Strabag AG</u>	STRF	<u>AT01</u>	<u>XVIE</u>	<u>100</u>	<u>0.0001</u>	EUR
<u>Uniqa Versicherungen AG</u>	<u>UN9F</u>	<u>AT01</u>	<u>XVIE</u>	<u>100</u>	<u>0.0001</u>	EUR
<u>Vorarlberger Kraftwerke AG</u>	VKWF	<u>AT01</u>	<u>XVIE</u>	<u>100</u>	<u>0.001</u>	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.

[...]