

X-pand into the Future



eurex circular 115/10

Date: Frankfurt, June 11, 2010
Recipients: All Trading Members of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Jürg Spillmann

 Action required

United Internet AG, Eurazeo S.A., BAM Group:
Introduction of new SSFs due to Corporate Actions

Related Eurex Circulars: 086/10, 087/10, 105/10

Contact: Derivatives Trading Operations, tel. +49-69-211- 1 12 10

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 new Single Stock Futures on United Internet AG, Eurazeo S.A. und BAM Group due to corporate actions.

Effective date will be **June 14, 2010**.



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, Michael Peters,
Andreas Preuß, Peter Reitz,
Jürg Spillmann
ARBN: 101 013 361

United Internet AG, Eurazeo S.A., BAM Group
Introduction of 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 United Internet AG, Eurazeo S.A. and BAM Group due to corporate actions. Effective date will be June 14, 2010.

1. Product Overview

Product Code	Futures on	Underlying ISIN	Eurex Group ID	Product Currency	Product ISIN	Product Code of Flexible Futures	
						Cash	Physical
UTDG	United Internet AG	DE0005089031	DE01	EUR	DE000A1DKRA3	UT4G	UT5G
RFXG	Eurazeo S.A.	FR0000121121	FR01	EUR	DE000A1DKRB1	RF4G	RF5G
BGPG	BAM Group	NL0000337319	NL01	EUR	DE000A1DKRC9	BG4G	---

Product Code	Contract Size	Minimum Price Change	Minimum Block Trade Size	Product Group
UTDG	100	0.0001	1	ENSFSE
RFXG	100	0.001	1	ENSFSE
BGPG	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 group IDs, also in terms of trading hours and trading calendar, last trading day, settlement as well as the determination of the daily and final settlement prices.

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 SSFs 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 SSFs with the same Eurex group ID 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 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 > Trading > Products > Vendor Product Code Search

8. Position Limits

At start of trading, the position limits will be published on the Eurex website under:

www.eurexchange.com > Trading > Products > Equity Derivatives > Equity Options or Single Stock Futures > Selection by Country

Frankfurt, June 11, 2010

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>Eurazeo S.A.</u>	<u>RFXG</u>	<u>FR01</u>	<u>XPAR</u>	<u>100</u>	<u>0.001</u>	<u>EUR</u>
<u>Koninklijke BAM Groep N.V.</u>	<u>BGPG</u>	<u>NL01</u>	<u>XAMS</u>	<u>100</u>	<u>0.0001</u>	<u>EUR</u>
<u>United Internet AG</u>	<u>UTDG</u>	<u>DE01</u>	<u>XETR</u>	<u>100</u>	<u>0.0001</u>	<u>EUR</u>
[...]						

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

** GBX: Pence Sterling

[...]