



eurex circular 119/09

Date: Frankfurt, June 18, 2009
Recipients: All Trading Members of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Thomas Lenz

 **Action required**

1. Introduction of five SSFs due to Corporate Actions
2. EOG Resources Inc.: Reduction of Decimals for SSFs

Related Eurex Circulares: 111/09, 112/09, 114/09, 116/09, 118/09

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Content may be most important for:

Ü All departments

Attachment:

Updated sections of Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich

Summary:

1. Introduction of five 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 Banca Popolare di Milano, BOURBON, Givaudan, Rio Tinto PLC und Zardoya Otis due to corporate actions. Effective date will be **June 22, 2009**.

2. EOG Resources Inc.: Reduction of Decimals for SSFs

The Management Boards of the Eurex Exchanges and the Executive Board of Eurex Clearing AG decided to reduce decimals for the minimum price change for Single Stock Futures on EOG Resources Inc. (EOGF) from 0.0001 to 0.001 with effect from **June 22, 2009**.



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2. EOG Resources Inc.: Reduction of Decimals for SSFs

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1. Product Overview

Produkt Code	Futures on	Underlying ISIN	Eurex Country Code	Product Currency	Product ISIN	Product Code of Flexible Futures	
						Cash	Physical
BPMG	Banca Popolare di Milano	IT0000064482	IT01	EUR	DE000A1A38A8	BP4G	BP5G
GBBG	Bourbon S.A.	FR0004548873	FR01	EUR	DE000A1A3785	GB44	GB55
GIVG	Givaudan AG	CH0010645932	CH01	CHF	DE000A1A3793	GI4G	GI5G
RIOG	Rio Tinto PLC	GB0007188757	GB01	GBP	DE000A1A3744	RI4G	-----
ZDOG	Zardoya-Otis	ES0184933812	ES01	EUR	DE000A1A3777	ZD4G	ZD5G

Product Code	Contract Size	Minimum Price Change	Minimum Block Trade Size	Product Group
BPMG	1000	0,0001	1	ENSFSE
GBBG	100	0,0001	1	XNCFSE
GIVG	10	0,01	1	SNSFSC
RIOG	1000	0,01	1	XNCFSG
ZDOG	100	0,0001	1	XNCFSE

* For Single Stock Futures with assigned 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 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.eurexexchange.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.eurexexchange.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 futures with the relevant country code 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

2. EOG Resources Inc.: Reduction of Decimals for SSFs

The Management Boards of the Eurex Exchanges and the Executive Board of Eurex Clearing AG decided to reduce decimals for the minimum price change for Single Stock Futures on EOG Resources Inc. (EOGF) from 0.0001 to 0.001 with effect from June 22, 2009.

Product code	Futures on	Underlying ISIN	Minimum Price Change OLD	Minimum Price Change NEW	Decimals of Final Settlement OLD	Decimals of Final Settlement NEW
EOGF	EOG Resources Inc.	US26875P1012	0,0001	0,001	4	3

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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
[...]						
Banca Popolare di Milano S.C.a.R.L.	<u>BPMG</u>	<u>IT01</u>	<u>XMIL</u>	<u>1000</u>	<u>0.0001</u>	<u>EUR</u>
Bourbon S.A.	<u>GBBG</u>	<u>FR01</u>	<u>XPAR</u>	<u>100</u>	<u>0.0001</u>	<u>EUR</u>
Givaudan AG - N.	<u>GIVG</u>	<u>CH01</u>	<u>XVTX</u>	<u>10</u>	<u>0.01</u>	<u>CHF</u>
Rio Tinto PLC	<u>RIOG</u>	<u>GB01</u>	<u>XLON</u>	<u>1000</u>	<u>0.01</u>	<u>GBP</u>
Zardoya Otis S.A.	<u>ZDOG</u>	<u>ES01</u>	<u>XMAD</u>	<u>100</u>	<u>0.0001</u>	<u>EUR</u>
[...]						
EOG Resources Inc.	<u>EOGF</u>	<u>US01</u>	<u>XNYS</u>	<u>100</u>	<u>0.0001</u>	<u>USD</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.

[...]

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
[...]							
Banca Popolare di Milano S.C.a.R.L.	<u>BPM</u>	<u>IT12</u>	<u>XMIL</u>	<u>500</u>	<u>24</u>	<u>0.0005</u>	<u>EUR</u>
[...]							

[...]