

X-pand into the Future



## eurex circular 129/09

**Date:** Frankfurt, June 30, 2009  
**Recipients:** All Trading Members of Eurex Deutschland and Eurex Zürich and Vendors  
**Authorized by:** Thomas Lenz

 **Action required**

**Friends Provident Group PLC and UBI Banca:  
Introduction of two new SSFs due to Corporate Actions**

**Related Eurex Circulars:** 122/09, 127/09

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**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 shares of Friends Provident Group PLC and UBI Banca due to corporate actions. Effective date will be **July 6, 2009**.



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**Friends Provident Group PLC and UBI Banca:  
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 shares of Friends Provident Group PLC and UBI Banca due to corporate actions. Effective date will be July 6, 2009.

**1. Product Overview**

Product Code	Futures on	Underlying ISIN	Eurex Country Code	Product Currency	Product ISIN	Product Code of Flexible Futures	
						Cash	Physical
BPDG	UBI Banca	IT0003487029	IT01	EUR	DE000A1A4P55	BP44	BP55
FPFG	Friends Provident Group PLC	GB00B3T69350	GB01	GBP	DE000A1A4QR5	FP4G	-----

Product Code	Contract Size	Minimum Price Change*	Minimum Block Trade Size	Product Group
BPDG	1000	0,0001	1	ENSFSE
FPFG	1000	0,01	1	XNCFSG

\*For Single Stock Futures with 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.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 Single Stock Futures will be published on the Eurex website as of the start of trading under the path for SSFs:

**[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 existing SSFs 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, June 30, 2009

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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
[...]						
Friends Provident PLC	<u>FPFG</u>	<u>GB01</u>	<u>XLON</u>	<u>1000</u>	<u>0.01</u>	<u>GBP</u>
Unione di Banche Italiane S.c.p.A.	<u>BPDG</u>	<u>IT01</u>	<u>XMIL</u>	<u>1000</u>	<u>0.0001</u>	<u>EUR</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.

[...]