

X-pand into the Future



## eurex circular 225/09

**Date:** Frankfurt, November 27, 2009  
**Recipients:** All Trading Members of Eurex Deutschland and Eurex Zürich and Vendors  
**Authorized by:** Thomas Book

 Action required

**Coca-Cola Hellenic Bottling Company and Lloyds Banking Group:  
Introduction of new SSFs due to Corporate Actions**

**Related Eurex Circulares:** 219/09, 221/09

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**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 two new Single Stock Futures on Coca-Cola Hellenic Bottling Company and Lloyds Banking Group due to corporate actions. Effective date will be **November 30, 2009**.



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**Coca-Cola Hellenic Bottling Company and Lloyds Banking Group:  
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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
HCBG	Coca-Cola Hellenic Bottling Company	GRS104003009	GR01	EUR	DE000A1CQ968	HC4G	----
LLOG	Lloyds Banking Group	GB0008706128	GB01	GBX	DE000A1CQ976	LL4G	----

Product Code	Contract Size	Minimum Price Change	Minimum Block Trade Size	Product Group
HCBG	100	0.0001	1	XNCFSE
LLOG	1000	0.01	1	XNCFSG

**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 SSFs 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**

The same values which currently relate to existing SSFs with the same Eurex country ID 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 SSFs will be in line with the corresponding existing SSFs.

**7. Data Vendor Codes**

At 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, November 27, 2009

**Contract Specifications for Futures Contracts and  
Options Contracts at Eurex Deutschland and Eurex  
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
[...]						
<u>Coca Cola Hellenic Bottling Co. S.A.</u>	<u>HCBG</u>	<u>GR01</u>	<u>XATH</u>	<u>100</u>	<u>0.0001</u>	<u>EUR</u>
<u>Lloyds TSB Group PLC</u>	<u>LLOG</u>	<u>GB01</u>	<u>XLON</u>	<u>1000</u>	<u>0.01</u>	<u>GBP</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 other things, the purpose of determining a market place for the price of the share underlying the contract.

\*\* The minimum price change with regard to share futures with assigned group ID GB01 refers to Pence.

[...]