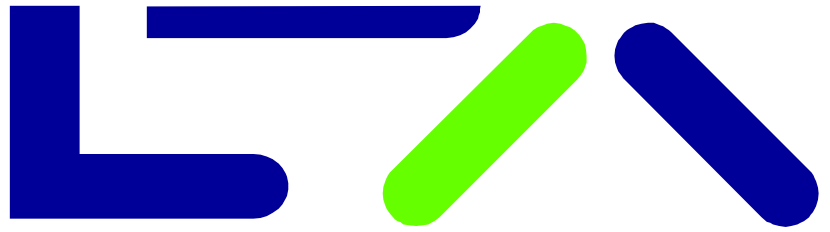


X-pand into the Future



eurex circular 235/09

Date: Frankfurt, December 17, 2009
Recipients: All Trading Members of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Peter Reitz

 **Action required**

Cairn Energy PLC: Delisting and Listing of Single Stock Futures

Contact: Alexey Weizmann, tel. +44-20-78 62-72 13, e-mail: alexey.weizmann@eurexexchange.com

Content may be most important for:

➤ All departments

Attachments:

Updated Annex A of Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich, effective December 17 and 22, 2009

Summary:

The Management Boards of the Eurex Exchanges and the Executive Board of Eurex Clearing AG approved the de-listing of Single Stock Futures on Cairn Energy PLC (Product ID: CNEF, Underlying ISIN: GB00B1RZDL64) as of **December 17, 2009**.

Eurex will list Single Stock Futures on Cairn Energy PLC (Product ID: CNEF, Underlying ISIN: GB00B59MW615) as of **December 22, 2009**. The Product ISIN will remain the same: DE000A0SYDA4.



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Cairn Energy PLC: Delisting and Listing of Single Stock Futures

The Management Boards of the Eurex Exchanges and the Executive Board of Eurex Clearing AG approved de-listing of Single Stock Futures on Cairn Energy PLC (Product ID: CNEF, Underlying ISIN: GB00B1RZDL64) as of December 17, 2009.

Eurex will list Single Stock Futures on Cairn Energy PLC (Product ID: CNEF, Underlying ISIN: GB00B59MW615) as of December 22, 2009. The Product ISIN will remain the same: DE000A0SYDA4.

1. Product Overview

Product ID	Futures on	Underlying ISIN	Eurex Country Code	Product Currency	Product ISIN	Product Code of Flexible Futures	
						Cash	Physical
CNEF	Cairn Energy PLC	GB00B59MW615	GB01	EUR	DE000A0SYDA4	CNE4	

Product ID	Contract Size	Minimum Price Change*	Minimum Block Trade Size	Product Group
CNEF	1,000	0.01	1	XNCFSG

* The minimum price change with regard to Single Stock Futures with assigned group ID GB01 refers to Pence.

2. Contract Specifications and Product Parameters

Generally, contract specifications for the new Single Stock Future 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 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 SSF 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 value which currently relates to futures denominated in the relevant currency 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 SSF 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, December 17, 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
[...]						
Gairn Energy PLC	CNEF	GB01	XLON	1000	0.01	GBP
[...]						

* 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.

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

[...]

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

CHANGES ARE MARKED AS FOLLOWS:
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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
[...]						
Cairn Energy PLC	<u>CNEF</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 others, 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.

[...]