X-pand into the Future

eurex circular 133/09

Date: Frankfurt, July 6, 2009
Recipients: All Trading Members of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Michael Peters

⚠ **Action required** ⚠ **High priority**

A: Extension of Decimal Places
B: Admission Withdrawal of 24 Single Stock Futures and five Equity Options

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Content may be most important for:	**Attachment:**
➲ All departments	Updated Annex A and Annex B of Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich

Summary:

A: Extension of decimal places as of **July 16, 2009**.

B: Admissions for 24 Single Stock Futures and five equity options will be withdrawn as of **July 13, 2009**.

A: Extension of Decimal Places
B: Admission Withdrawal of 24 Single Stock Futures and five Equity Options

A: Extension of Decimal Places

As of July 16, 2009, Eurex will extend settlement price decimals for futures on shares of The Royal Bank of Scotland Group PLC (RBSG) from two to three. Decimals for the underlying instrument will also be extended from two to three. Vendors should verify if and how they may have to implement the changes in their systems.

Please note that the minimum price change with regard to stock futures with assigned Group ID GB01 refers to pence.

Moreover, Eurex will extend decimals for further 25 underlying instruments from two to three. Vendors should verify if and how they may have to implement the changes in their systems.

Underlying ISIN	Underlying	Underlying-ID
ES0125220311	ACCIONA SA	ANA
ES0167050915	ACS ACTIVIDADES CONS Y S	OCI1
ES0113790531	BANCO POPULAR ESPANOL	POP
ES0113900J37	BANCO SANTANDER SA	BSD2
ES0113679I37	BANKINTER	BAK
ES0113211835	BCO.BIL.VIZ.ARG.	BOY
ES0117390411	CEMENTOS PORTLAND VALDER	CPL
ES0132580319	CIA ESPANOLA PETROLEOS S	CPS
ES0117160111	CORP FINANCIERA ALBA	CSV
ES0140609019	CRITERIA CAIXACORP	CRT
ES0112501012	EBRO PULEVA	AZU
ES0130960018	ENAGAS	EG4
ES0122060314	FOMENTO DE CONSTRUCCIONE	FCC
ES0143416115	GAMESA CORP	GTQ1
ES0116870314	GAS NATURAL SDG	GAN
ES0152503035	GESTEVISION TELECINCO	RWW
ES0162601019	GRUPO FERROVIAL	GOP
ES0147645016	IBERDROLA RENOVABLES S.A	IBR
ES0147200036	IBERIA LINEAS AEREAS DE	IBL
ES0148396015	INDITEX	IXD
ES0124244E34	MAPFRE S.A.	CMA
ES0173093115	RED ELECTRICA CORPORACIO	RE2
ES0173516115	REPSOL YPF SA	REP
ES0165386014	SOLARIA ENERGIA Y MEDIO	SLR
ES0178430E18	TELEFONICA SA	TNE5

B: Admission Withdrawal of 24 Single Stock Futures and five Equity Options

As announced in previous circulars, Eurex will withdraw admission for the following 24 Single Stock Futures and five equity options as of July 13, 2009:

Futures on Shares of	Product Code	Group ID**	Cash Market-ID**	Contract Size	Minimum Price Change*	Currency
Abertis Infraestructuras S.A.	ABEG	ES01	XMAD	100	0.0001	EUR
ARCANDOR AG	AROF	DE01	XETR	100	0.0001	EUR
Banca Italease S.p.A.	B4IF	IT01	XMIL	100	0.0001	EUR
Banco Santander S.A.	SANF	ES01	XMAD	100	0.0001	EUR
BARCLAYS PLC	BARF	GB01	XLON	1000	0.01	GBP
Bourbon S.A.	GBBF	FR01	XPAR	50	0.001	EUR
Ciba Spezialitätenchemie Holding AG - N.	CIBF	CH01	XVTX	10	0.001	CHF
Compagnie Financière Richemont AG	CFRH	CH01	XVTX	100	0.001	CHF
CRH PLC	CRGF	IE01	XDUB	50	0.001	EUR
Ericsson AB	ERCF	SE01	XSSE	500	0.0001	EUR
Hammerson PLC	HMSF	GB01	XLON	1000	0.01	GBP
HSBC Holdings PLC	HSBF	GB01	XLON	1000	0.01	GBP
Kühne & Nagel International AG - N.	KNIF	CH01	XVTX	50	0.001	CHF
Land Securities Group PLC	LANF	GB01	XLON	1000	0.01	GBP
Nestlé S.A. - N.	NESF	CH01	XVTX	10	0.001	CHF
Porsche Automobil Holding SE	PORI	DE01	XETR	10	0.01	EUR
Parmalat S.p.A.	P4IF	IT01	XMIL	500	0.0001	EUR
SGS S.A. - N.	SGSG	CH01	XVTX	10	0.01	CHF
Travis Perkins PLC	TPKF	GB01	XLON	1000	0.01	GBP
UBS AG - N.	UBSG	CH01	XVTX	100	0.0001	CHF
Unión Fenosa S.A.	UEFF	ES01	XMAD	100	0.0001	EUR
Unione di Banche Italiane S.c.p.A.	BPDF	IT01	XMIL	500	0.0001	EUR
Xstrata PLC	XTAF	GB01	XLON	1000	0.01	GBP
Zardoya Otis S.A.	ZDOF	ES01	XMAD	50	0.001	EUR

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

** The group ID and cash market ID serve, amongst others, the purpose of determining a market place for the price of the share underlying the contract.

Options on Shares of	Product code	Group ID*	Cash Market ID*	Contract Size	Maximum Term (Months)	Minimum Price Change	Currency
Austrian Airlines AG	AUA	AT11	XVIE	100	24	0.01	EUR
Ciba Spezialitätenchemie Holding AG - N.	CIBN	CH11	XVTX	10	60	0.01	CHF
Hypo Real Estate Holding AG	DEP	DE11	XETR	100	24	0.01	EUR
Intesa Sanpaolo S.p.A.	PAO5	IT11	XMIL	500	60	0.0005	EUR
OSJC Rosneft	OJS1	RU11	XLON	100	12	0.01	USD

* The group ID and cash market ID serve, amongst others, the purpose of determining a market place for the price of the stock underlying the contract.

Frankfurt, July 6, 2009

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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
[...]						
~~Abertis Infraestructuras S.A.~~	~~ABEG~~	~~ES01~~	~~XMAD~~	~~100~~	~~0.0001~~	~~EUR~~
~~ARCANDOR AG~~	~~AROF~~	~~DE01~~	~~XETR~~	~~100~~	~~0.0001~~	~~EUR~~
~~Banca Italease S.p.A.~~	~~B4IF~~	~~IT01~~	~~XMIL~~	~~100~~	~~0.0001~~	~~EUR~~
~~Banco Santander S.A.~~	~~SANF~~	~~ES01~~	~~XMAD~~	~~100~~	~~0.0001~~	~~EUR~~
~~BARCLAYS PLC~~	~~BARF~~	~~GB01~~	~~XLON~~	~~1000~~	~~0.01~~	~~GBP~~
~~Bourbon S.A.~~	~~GBBF~~	~~FR01~~	~~XPAR~~	~~50~~	~~0.001~~	~~EUR~~
~~Ciba Spezialitätenchemie Holding AG - N.~~	~~CIBF~~	~~CH01~~	~~XVTX~~	~~10~~	~~0.001~~	~~CHF~~
~~Compagnie Financière Richemont AG~~	~~CFRH~~	~~CH01~~	~~XVTX~~	~~100~~	~~0.001~~	~~CHF~~
~~CRH PLC~~	~~CRGF~~	~~IE01~~	~~XDUB~~	~~50~~	~~0.001~~	~~EUR~~
~~Ericsson AB~~	~~ERCF~~	~~SE01~~	~~XSSE~~	~~500~~	~~0.0001~~	~~EUR~~
~~Hammerson PLC~~	~~HMSF~~	~~GB01~~	~~XLON~~	~~1000~~	~~0.01~~	~~GBP~~
~~HSBC Holdings PLC~~	~~HSBF~~	~~GB01~~	~~XLON~~	~~1000~~	~~0.01~~	~~GBP~~
~~Kühne & Nagel International AG - N.~~	~~KNIF~~	~~CH01~~	~~XVTX~~	~~50~~	~~0.001~~	~~CHF~~
~~Land Securities Group PLC~~	~~LANF~~	~~GB01~~	~~XLON~~	~~1000~~	~~0.01~~	~~GBP~~
~~Nestlé S.A. - N.~~	~~NESF~~	~~CH01~~	~~XVTX~~	~~10~~	~~0.001~~	~~CHF~~
~~Porsche Automobil Holding SE~~	~~PORI~~	~~DE01~~	~~XETR~~	~~10~~	~~0.01~~	~~EUR~~
~~Parmalat S.p.A.~~	~~P4IF~~	~~IT01~~	~~XMIL~~	~~500~~	~~0.0001~~	~~EUR~~
~~SGS S.A. - N.~~	~~SGSG~~	~~CH01~~	~~XVTX~~	~~10~~	~~0.01~~	~~CHF~~
~~Travis Perkins PLC~~	~~TPKF~~	~~GB01~~	~~XLON~~	~~1000~~	~~0.01~~	~~GBP~~
~~UBS AG - N.~~	~~UBSG~~	~~CH01~~	~~XVTX~~	~~100~~	~~0.0001~~	~~CHF~~
~~Unión Fenosa S.A.~~	~~UEFF~~	~~ES01~~	~~XMAD~~	~~100~~	~~0.0001~~	~~EUR~~
~~Unione di Banche Italiane S.c.p.A.~~	~~BPDF~~	~~IT01~~	~~XMIL~~	~~500~~	~~0.0001~~	~~EUR~~
~~Xstrata PLC~~	~~XTAF~~	~~GB01~~	~~XLON~~	~~1000~~	~~0.01~~	~~GBP~~
~~Zardoya Otis S.A.~~	~~ZDOF~~	~~ES01~~	~~XMAD~~	~~50~~	~~0.001~~	~~EUR~~
[...]						

* 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
[…]							
~~Austrian Airlines AG~~	~~AUA~~	~~AT11~~	~~XVIE~~	~~100~~	~~24~~	~~0.01~~	~~EUR~~
~~Ciba Spezialitätenchemie Holding AG - N.~~	~~CIBN~~	~~CH11~~	~~XVTX~~	~~10~~	~~60~~	~~0.01~~	~~CHF~~
~~Hypo Real Estate Holding AG~~	~~DEP~~	~~DE11~~	~~XETR~~	~~100~~	~~24~~	~~0.01~~	~~EUR~~
~~Intesa Sanpaolo S.p.A.~~	~~PAO5~~	~~IT11~~	~~XMIL~~	~~500~~	~~60~~	~~0.0005~~	~~EUR~~
~~OSJC Rosneft~~	~~OJS1~~	~~RU11~~	~~XLON~~	~~100~~	~~12~~	~~0.01~~	~~USD~~
[…]							

* The group ID as well as the cash market ID shall be assigned by the Eurex Exchanges according to the following table and shall, amongst others, serve the purpose of determining a market place for the price of the share underlying the contract.

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