X-pand into the Future

e u r e x *circular 096/10*

Date: Frankfurt, May, 21 2010
Recipients: All Trading Members of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Jürg Spillmann

Action required

M6 Métropole Télévision S.A, Société Bic S.A., OC Oerlikon Corporation AG and Bolsas y Mercados Españoles: Introduction of new Single Stock Futures due to Corporate Actions

Related Eurex Circulars: 067/10, 074/10, 075/10, 083/10

Contact: Derivatives Trading Operations, tel. +49-69-211-1 12 10

Content may be most important for:	**Attachment:**
Ü All departments	Updated Annex A of the 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 M6 Métropole Télévision S.A, Société Bic S.A, OC Oerlikon Corporation AG and Bolsas y Mercados Españoles due to corporate actions. Effective date will be **May 25, 2010**.

Eurex Deutschland
Neue Börsenstraße 1
60487 Frankfurt/Main
Mailing address:
60485 Frankfurt/Main
Germany

T +49-69-211-1 17 00
F +49-69-211-1 17 01
customer.support@
eurexchange.com
Internet:
www.eurexchange.com

Management Board:
Thomas Book, Michael Peters,
Andreas Preuß, Peter Reitz,
Jürg Spillmann

ARBN: 101 013 361

M6 Métropole Télévision S.A, Société Bic S.A., OC Oerlikon Corporation AG and Bolsas y Mercados Españoles: Introduction of new Single Stock Futures 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 M6 Métropole Télévision S.A, Sociéte Bic S.A., OC Oerlikon Corporation AG and Bolsas y Mercados Españoles due to corporate actions. Effective date will be May 25, 2010.

1. Product Overview

Product Code	Futures on	Underlying ISIN	Group ID	Product Currency	Product ISIN	Product Code of Flexible Futures	
						Cash	Physical
MMTG	M6 Métropole Télévision S.A,	FR0000053225	FR01	EUR	DE000A1DKNV8	MM4G	MM5G
BIFG	Société Bic S.A,	FR0000120966	FR01	EUR	DE000A1DKNW6	BI4G	BI5G
OERG	OC Oerlikon Corporation AG	CH0000816824	CH01	CHF	DE000A1DKNY2	-----	-----
BMEG	Bolsas y Mercados Españoles	ES0115056139	ES01	EUR	DE000A1DKNX4	BM4G	-----

Product Code	Contract Size	Minimum Price Change	Minimum Block Trade Size	Product Group
MMTG	100	0.001	1	ENSFSE
BIFG	100	0.001	1	ENSFSE
OERG	100	0.001	1	SNSFSC
BMEG	100	0.0001	1	XNCFSE

2. Contract Specifications and Product Parameters

Generally, contract specifications for the new Single Stock Futures are in line with the existing Single Stock Futures with the relevant Eurex group ID, 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 the path:

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 the path:

www.eurexchange.com > Clearing > Risk & Margining > Risk Parameters

4. Mistrade Parameters

Mistrade Ranges for the SSFs will be published on the Eurex website as of the start of trading under the path:

www.eurexchange.com > Trading > Products > Equity Derivatives > Single Stock Futures

5. Transaction Limits

In general, the same values which currently relate to existing SSFs with the relevant group ID will apply. Detailed information has been published on the Eurex website under the path:

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 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, May 21, 2010

[…]

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
[…]						
M6 Métropole Télévision S.A.	MMTG	FR01	XPAR	100	0.001	EUR
Bic S.A.	BIFG	FR01	XPAR	100	0.001	EUR
OC Oerlikon Corporation AG - N.	OERG	CH01	XVTX	100	0.001	CHF
Bolsas y Mercados Espanoles	BMEG	ES01	XMAD	100	0.0001	EUR
[…]						

* 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.

[…]