X-pand into the Future

eurex circular 078/10

Date: Frankfurt, May 7, 2010
Recipients: All Trading Members of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Peter Reitz

Action required

Antofagasta PLC, Capital Shopping Centres Group PLC, Geberit AG: Introduction of new SSFs due to Corporate Actions

Related Eurex Circulars: 057/10, 060/10, 063/10
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Content may be most important for:	**Attachments:**
➲ All departments	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 Antofagasta PLC, Capital Shopping Centres Group PLC and Geberit AG due to corporate actions.

Effective date will be **May 10, 2010**.

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Antofagasta PLC, Capital Shopping Centres Group PLC, Geberit AG: Introduction of 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 Antofagasta PLC, Capital Shopping Centres Group PLC and Geberit AG due to Corporate Actions. Effective date will be May 10, 2010.

1. Product Overview

Product Code	Futures on	Underlying ISIN	Eurex Country Code	Product Currency	Product ISIN	Product Code of Flexible Futures	
						Cash	Physical
ANTG	Antofagasta PLC	GB0000456144	GB01	GBX	DE000A1DKMH9	A4NT	-----
LIIG	Capital Shopping Centres Group PLC	GB0006834344	GB01	GBX	DE000A1DKMK3	L4IG	-----
GBRH	Geberit AG	CH0030170408	CH01	CHF	DE000A1DKMJ5	GB4H	GB5H

Product Code	Contract Size	Minimum Price Change	Minimum Block Trade Size	Product Group
ANTG	1000	0,01	1	XNCFSG
LIIG	1000	0,01	1	XNCFSG
GBRH	50	0,001	1	SNCFSC

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 > 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 SSFs 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 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 7, 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
[...]						
Antofagasta PLC	ANTG	GB01	XLON	1000	0.01	GBX
Geberit AG - N.	GBRG	CH01	XVTX	50	0.001	CHF
Geberit AG - N.	GBRH	CH01	XVTX	50	0.001	CHF
Capital Shopping Centres Group PLC	LIIG	GB01	XLON	1000	0.01	GBX
[...]						

* 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.

[...]