X-pand into the Future

eurex circular 042/09

Date: Frankfurt, March 18, 2009
Recipients: All Trading Members of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Peter Reitz

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

Single Stock Futures: Introduction of one new SSF due to a Corporate Action

Related Eurex Circulars: 037/09

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Content may be most important for:

➲ All departments

Attachment:

Updated sections of Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich

Summary:

The Management Boards of the Eurex Exchanges approved the introduction of one new SSF due to a corporate action effective March 16, 2009. This product is available for trading on the Eurex platform as of **March 18, 2009**.

Single Stock Futures: Introduction of one new SSF due to a Corporate Action

Introduction of a Single Stock Future

The Management Boards of the Eurex Exchanges approved the introduction of one new SSF due to a corporate action effective March 16, 2009. This product is available for trading on the Eurex platform as of March 18, 2009.

1. Product Overview

Futures on	Underlying ISIN	Eurex Country Code	Product Currency	Product Code	Product ISIN	Product Code of Flexible Futures		Contract Size	Minimum Price Change*
						Cash	Phy-sical		
LAND SECURITIES GROUP	GB0031809436	GB01	GBP	LANG	DE000A0YK2V5	LA4G	----	1000	0.01

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

2. Contract Specifications and Product Parameters

Generally, contract specifications for the new SSF 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. Admission to Block-Trading

The new SSF will be admitted to OTC Block-Trading. The minimum block trade size will be one contract.

4. Product Group

The product group for the new SSFs is:

Product code	LANG
Product group	XNCFSG

5. 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

6. 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

7. 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

8. Transaction Fees

Transaction fees for the new SSF will be in line with the corresponding existing SSFs.

9. 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, March 18, 2009

[...]

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
[...]						
Land Securities Group PLC	LANG	GB01	XLON	1000	0.01	GBP
[...]						

* 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 others, the purpose of determining a market place for the price of the share underlying the contract.

[...]