X-pand into the Future

# eurex circular 011/09

**Date:** Frankfurt, January 22, 2009
**Recipients:** All Trading Members of Eurex Deutschland and Eurex Zürich and Vendors
**Authorized by:** Peter Reitz

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

## Introduction of a new SSF on Gerresheimer AG

**Related Eurex Circulars:** 232/07

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**Content may be most important for:**

➲ All departments

**Attachments:**

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 a new Single Stock Futures on Gerresheimer AG. Effective date will be **January 26, 2009**.

# Introduction of a new SSF on Gerresheimer AG

## Introduction of a Single Stock Future on Gerresheimer AG

The Management Boards of the Eurex Exchanges approved the introduction of a new Single Stock Futures on Gerresheimer AG. Effective date will be January 26, 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 | | |
| Gerresheimer AG | DE000A0LD6E6 | DE01 | EUR | GXIF | DE000A0YK7C4 | GX4F | GX5F | 100 | 0.0001 |

Cash settlement and physical delivery for Flexible Futures on Gerresheimer AG will be available as of start of trading.

### 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 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. 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 Groups for the new SSF are as follows:

| Eurex Country Code | Product Group | Settlement Location Unit | Regulatory Status | Settlement Type | Product Type | Product Segment | Product Currency | Product Group Short Name | | | | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| DE01 | Equity Futures cash/physically settled | EXS | N | C/P | F | SSF | EUR | E | N | S | F | S | E |

For details on the product groups, please see the following table:

| | Product Segment | | | | | | | | | | | | | | | | | | Product Type | | | Product Currency | | | | Settlement Type | | | | | | Settlement Location Unit (SLU) | | | | | | Regulatory Status | | |
|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|---|
| Attributes | Interest Rate | Money Market | Equity Options | Exchange Traded Funds | Single Stock Futures | Equity Index | Volatility Index | Credit Derivatives | EEX Phelix Futures&Options | EEX German Power | EEX French Power | EEX Gas EGT | EEX Gas BEB | EEX EUA | EEX Coal | ENDEX Dutch Power | ENDEX Belgian Power | ENDEX Gas TTF | Future | Option | Future / Option | Euro | Swissfrancs | GBP | USD | Cash | Physical Delivery | Derivate | Physical / Derivate | Cash / Physical | Cash / Derivate | CBON | CHF | EXS | Crest | FCUR | NEXS | Fully Approved | Approved w/o CComp | Non-Approved |
| Abbr. | I | M | E | F | S | Q | V | C | P | D | N | G | B | A | K | U | W | T | F | O | H | E | C | G | U | C | P | D | F | S | E | B | S | E | C | F | N | F | A | N |

For further information about assigning products and product groups please refer to Eurex circular 232/07, section 1.6.

**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**

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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 |
|---|---|---|---|---|---|---|
| […] | | | | | | |
| Gerresheimer AG | GXIF | DE01 | XETR | 100 | 0.0001 | 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 others, the purpose of determining a market place for the price of the share underlying the contract.

[…]