X-pand into the Future

e u r e x *circular 195/09*

Date: Frankfurt, October 15, 2009
Recipients: All Trading Members of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Peter Reitz

Action required

Bilfinger Berger AG and Société Générale S.A.: Introduction of new SSFs due to Corporate Actions

Related Eurex Circulars: 187/09, 188/09

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Content may be most important for:	**Attachment:**
Ü 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 Bilfinger Berger AG and Société Générale S.A. due to corporate actions. Effective date will be **October 19, 2009**.

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Bilfinger Berger AG and Société Générale S.A.: 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 Bilfinger Berger AG and Société Générale S.A. due to corporate actions. Effective date will be October 19, 2009.

1. Product Overview

Product Code	Futures on	Underlying ISIN	Eurex Country Code	Product Currency	Product ISIN	Product Code of Flexible Futures	
						Cash	Physical
GBFG	Bilfinger Berger AG	DE0005909006	DE01	EUR	DE000A1CQ5M6	GBF4	GBF5
SGEI	Société Générale S.A.	FR0000130809	FR01	EUR	DE000A1CQ5L8	SG4I	SG5I

Product Code	Contract Size	Minimum Price Change	Minimum Block Trade Size	Product Group
GBFG	100	0,001	1	ENSFSE
SGEI	100	0,0001	1	ENSFSE

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 values which currently relate to existing SSFs in the respective Eurex country code 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, October 15, 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
[…]						
Admiral Group PLC	FLNF	GB01	XLON	1000	0.01	GBP
Aéroports de Paris	W7LF	FR01	XPAR	100	0.0001	EUR
ARM Holdings PLC	ARMF	GB01	XLON	1000	0.01	GBP
Autonomy Corp. PLC	AUYF	GB01	XLON	1000	0.01	GBP
Azimut Holding SpA	HDBF	IT01	XMIL	1000	0.0001	EUR
Balfour Beatty PLC	BIHF	GB01	XLON	1000	0.01	GBP
Banca Popolare di Sondrio SCaRL	BPSF	IT01	XMIL	1000	0.0001	EUR
Banca Popolare Emilia Romagna SCaRL	BPEF	IT01	XMIL	1000	0.0001	EUR
Bilfinger Berger AG	GBFG	DE01	XETR	100	0.001	EUR
Gemalto N.V.	LDVF	NL01	XPAR	100	0.0001	EUR
Grifols S.A.	OZTF	ES01	XMAD	100	0.0001	EUR
Intertek Group PLC	IT1F	GB01	XLON	1000	0.01	GBP
Petrofac Ltd.	P2FF	GB01	XLON	1000	0.01	GBP
Randgold Resources Ltd.	RGRF	GB01	XLON	1000	0.01	GBP
Société Générale S.A.	SGEI	FR01	XPAR	100	0.0001	EUR
Suez Environnement Co.	SEVF	FR01	XPAR	100	0.0001	EUR
~~Alleanza Assicurazioni S.p.A. […]~~	~~AZAF~~	~~IT01~~	~~XMIL~~	~~500~~	~~0.0001~~	~~EUR~~
~~ENEL S.p.A. […]~~	~~ENLF~~	~~IT01~~	~~XMIL~~	~~500~~	~~0.0001~~	~~EUR~~
~~Friends Provident PLC~~	~~FPFF~~	~~GB01~~	~~XLON~~	~~1000~~	~~0.01~~	~~GBP~~
~~Gas Natural SDG S.A.~~	~~GANF~~	~~ES01~~	~~XMAD~~	~~100~~	~~0.0001~~	~~EUR~~
~~Givaudan AG - N.~~	~~GIVF~~	~~CH01~~	~~XVTX~~	~~10~~	~~0.01~~	~~CHF~~
~~Groupe Danone S.A.~~	~~BSNG~~	~~FR01~~	~~XPAR~~	~~100~~	~~0,0001~~	~~EUR~~
~~HeidelbergCement AG~~	~~HEFF~~	~~DE01~~	~~XETR~~	~~50~~	~~0.001~~	~~EUR~~
~~Holcim Ltd. - N.~~	~~HOLG~~	~~CH01~~	~~XVTX~~	~~100~~	~~0.001~~	~~CHF~~
~~INBEV S.A.~~	~~ITKF~~	~~BE01~~	~~XBRU~~	~~100~~	~~0.0001~~	~~EUR~~
~~Mediobanca - Banca di Credito Finanziario S.p.A.~~	~~ME9F~~	~~IT01~~	~~XMIL~~	~~500~~	~~0.0001~~	~~EUR~~

Futures on Shares of	Product ID	Group ID*	Cash Market-ID*	Contract Size	Minimum Price Change**	Currency
~~Mobistar S.A.~~	~~MOSF~~	~~BE01~~	~~XBRU~~	~~50~~	~~0.001~~	~~EUR~~
~~Pernod-Ricard S.A.~~	~~PERG~~	~~FR01~~	~~XPAR~~	~~100~~	~~0.0001~~	~~EUR~~
~~Reuters Group PLC~~	~~RTRG~~	~~GB01~~	~~XLON~~	~~1000~~	~~0.01~~	~~GBP~~
~~Rio Tinto PLC~~	~~RIOF~~	~~GB01~~	~~XLON~~	~~1000~~	~~0.01~~	~~GBP~~
~~Sun Microsystems Inc.~~	~~JAVF~~	~~US02~~	~~XNAS~~	~~100~~	~~0.0001~~	~~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 serve, amongst other things, 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.

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
[…]							
Azimut Holding SpA	HDB	IT12	XMIL	500	24	0.0005	EUR
Banca Popolare di Sondrio SCaRL	BPS	IT12	XMIL	500	24	0.0005	EUR
Banca Popolare Emilia Romagna SCaRL	BPE	IT12	XMIL	500	24	0.0005	EUR
~~FONDIARIA-SAI SPA~~	~~SOA~~	~~IT12~~	~~XMIL~~	~~100~~	~~24~~	~~0.0005~~	~~EUR~~
~~HERA SPA~~	~~HER~~	~~IT12~~	~~XMIL~~	~~500~~	~~24~~	~~0.0005~~	~~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, amongst others, serve the purpose of determining a market place for the price of the share underlying the contract.

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