X-pand into the Future

# e u r e x *circular 115/10*

**Date:** Frankfurt, June 11, 2010
**Recipients:** All Trading Members of Eurex Deutschland and Eurex Zürich and Vendors
**Authorized by:** Jürg Spillmann

**Action required**

## United Internet AG, Eurazeo S.A., BAM Group: Introduction of new SSFs due to Corporate Actions

**Related Eurex Circulars:** 086/10, 087/10, 105/10

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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 United Internet AG, Eurazeo S.A. und BAM Group due to corporate actions.

Effective date will be **June 14, 2010**.



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# United Internet AG, Eurazeo S.A., BAM Group
# 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 United Internet AG, Eurazeo S.A. and BAM Group due to corporate actions. Effective date will be June 14, 2010.

## 1. Product Overview

| Product Code | Futures on | Underlying ISIN | Eurex Group ID | Product Currency | Product ISIN | Product Code of Flexible Futures | |
|---|---|---|---|---|---|---|---|
| | | | | | | Cash | Physical |
| UTDG | United Internet AG | DE0005089031 | DE01 | EUR | DE000A1DKRA3 | UT4G | UT5G |
| RFXG | Eurazeo S.A. | FR0000121121 | FR01 | EUR | DE000A1DKRB1 | RF4G | RF5G |
| BGPG | BAM Group | NL0000337319 | NL01 | EUR | DE000A1DKRC9 | BG4G | --- |

| Product Code | Contract Size | Minimum Price Change | Minimum Block Trade Size | Product Group |
|---|---|---|---|---|
| UTDG | 100 | 0.0001 | 1 | ENSFSE |
| RFXG | 100 | 0.001 | 1 | ENSFSE |
| BGPG | 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 ones with the relevant Eurex group IDs, 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. 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 SSFs with the same Eurex group ID 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**

**8. Position Limits**

At start of trading, the position limits will be published on the Eurex website under:

**www.eurexchange.com > Trading > Products > Equity Derivatives > Equity Options or Single Stock Futures > Selection by Country**

Frankfurt, June 11, 2010

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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 |
|---|---|---|---|---|---|---|
| […] | | | | | | |
| Eurazeo S.A. | RFXG | FR01 | XPAR | 100 | 0.001 | EUR |
| Koninklijke BAM Groep N.V. | BGPG | NL01 | XAMS | 100 | 0.0001 | EUR |
| United Internet AG | UTDG | DE01 | XETR | 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.

** GBX: Pence Sterling

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