X-pand into the Future

eurex circular 225/09

Date: Frankfurt, November 27, 2009
Recipients: All Trading Members of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Thomas Book

Action required

Coca-Cola Hellenic Bottling Company and Lloyds Banking Group: Introduction of new SSFs due to Corporate Actions

Related Eurex Circulars: 219/09, 221/09

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Content may be most important for:	**Attachment:**
➲ 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 two new Single Stock Futures on Coca-Cola Hellenic Bottling Company and Lloyds Banking Group due to corporate actions. Effective date will be **November 30, 2009**.

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Coca-Cola Hellenic Bottling Company and Lloyds Banking Group: Introduction of two new SSFs due to Corporate Actions

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1. Product Overview

Product Code	Futures on	Underlying ISIN	Eurex Country Code	Product Currency	Product ISIN	Product Code of Flexible Futures	
						Cash	Physical
HCBG	Coca-Cola Hellenic Bottling Company	GRS104003009	GR01	EUR	DE000A1CQ968	HC4G	-----
LLOG	Lloyds Banking Group	GB0008706128	GB01	GBX	DE000A1CQ976	LL4G	-----

Product Code	Contract Size	Minimum Price Change	Minimum Block Trade Size	Product Group
HCBG	100	0.0001	1	XNCFSE
LLOG	1000	0.01	1	XNCFSG

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 the 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

The same values which currently relate to existing SSFs with the same Eurex country ID 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 start of trading, data vendor codes will be published on the Eurex website under:

www.eurexchange.com > Trading > Products > Vendor Product Code Search

Frankfurt, November 27, 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
[...]						
Coca Cola Hellenic Bottling Co. S.A.	HCBG	GR01	XATH	100	0.0001	EUR
Lloyds TSB Group PLC	LLOG	GB01	XLON	1000	0.01	GBP
[...]						

[...]

* 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.

[...]