X-pand into the Future

e u r e x *circular 189/09*

Date: Frankfurt, October 8, 2009
Recipients: All Trading Members of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Peter Reitz

Action required

BNP Paribas:
Introduction of a new SSF due to a Corporate Action

Related Eurex Circulars: 183/09

Contact: Derivative Trading Operations, tel. +49-69-211-1 12 10

Content may be most important for:	**Attachments:**
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 a new Single Stock Future on BNP Paribas due to a corporate action. Effective date will be **October 12, 2009**.

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BNP Paribas:
Introduction of a new SSF due to a Corporate Action

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1. Product Overview

Product ID	Futures on	Underlying ISIN	Eurex Country Code	Product Currency	Product ISIN	Product Code of Flexible Futures	
						Cash	Physical
BNPH	BNP Paribas	FR0000131104	FR01	EUR	DE000A1CQ380	BN4H	BN5H

Product ID	Contract Size	Minimum Price Change	Minimum Block Trade Size	Product Group
BNPH	100	0.001	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 product introduction 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 SSF will be published on the Eurex website as of start of trading under:

www.eurexchange.com > Trading > Products > Equity Derivatives > Single Stock Futures

5. 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

6. Transaction Fees

Transaction fees for the new SSF 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 8, 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
[…]						
BNP Paribas S.A..	BNPH	FR01	XPAR	100	0.001	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 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.

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