X-pand into the Future

eurex circular 165/11

Date: June 22, 2011
Recipients: All Trading Members of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Peter Reitz

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

Withdrawal of Admission of 53 Single Stock Futures, five Single Stock Dividend Futures and one Equity Option

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Content may be most important for:

➲ All departments

Attachments:

Updated Annexes A, B and D of the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich

Summary:

Due to earlier corporate actions and changes of contract size, the Management Boards of the Eurex Exchanges decided to withdraw admission of 53 Single Stock Futures (SSFs), five Single Stock Dividend Futures (SSDFs) and one equity option.

The changes will become effective on **June 27, 2011**.

Withdrawal of Admission of 53 Single Stock Futures, five Single Stock Dividend Futures and one Equity Option

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The individual instruments which are currently in trading phase "HALT" are contained in the following table:

SSF	Product code	Product name (contract size)	Product ISIN
1	AULF	Autogrill (500)	DE000A0C4A27
2	BCAF	Banca Carige (500)	DE000A0JY5Z2
3	BCPF	Banco Comercial Português (500)	DE000A0JY4J9
4	BGCF	Bank of Greece (10)	DE000A0JY2U0
5	BIOF	BB Biotech (50)	DE000A0JY5X7
6	BPVG	Banco Popolare (1376,0331)	DE000A1DKFV4
7	BW9F	bwin Interactive Entertainment	DE000A0JY3G7
8	C8RF	Comstar United Telesystems (500)	DE000A0MELY2
9	C8RG	Comstar United Telesystems	DE000A1KDZU4
10	CASG	Cattolica di Assicurazioni (100)	DE000A0SNK62
11	CPVF	CIMPOR Cimentos de Portugal (500)	DE000A0JY2W6
12	CSMF	CSM (50)	DE000A0JY6M8
13	FCXF	Freeport-McMoRan Copper & Gold (200)	DE000A0XWZ67
14	C1CF	Cargotec (50)	DE000A0JY4H3
15	EFGF	EFG Eurobank Ergasias (50)	DE000A0JY5E7
16	GBRH	Geberit (50)	DE000A1DKMJ5
17	GCCF	C&C Group (500)	DE000A0JY3Z7
18	GENF	Genzyme	DE000A0YLAA5
19	HDDF	Heidelberger Druckmaschinen (50)	DE000A0JY3U8
20	HMIF	Hermes International (10)	DE000A0JY209
21	IPDF	Independent News & Media (500)	DE000A0JY5S7
22	IILF	EXOR (500)	DE000A0JZM83
23	ILBF	Irish Life & Permanent Group (50)	DE000A0JY6H8
24	ISPF	Arcelor Mittal Basket	DE000A0JZMY1
25	ITAG	Italcementi (100)	DE000A0SNK47
26	IVGF	IVG Immobilien (50)	DE000A0JY1E6
27	KDBF	KBC Groep (50)	DE000A0JY6V9
28	KEKF	Kesko (50)	DE000A0JY472
29	KYGF	Kerry Group (50)	DE000A0JY5T5
30	MUNF	Mediolanum (500)	DE000A0C4BD6
31	N4GF	Lottomatica (100)	DE000A0JZM18
32	NKFF	Imerys (50)	DE000A0JJS95
33	NP6F	Neopost (50)	DE000A0JY2D6
34	PARF	Pargesa Holding (10)	DE000A0JZJJ8
35	PSPF	PSP Swiss Property (50)	DE000A0JY258
36	PTCF	Portugal Telecom SGPS (111.4103)	DE000A0JY233
37	QCEF	Q-Cells (123,0718)	DE000A0JZM59
38	RPWF	REpower Systems	DE000A0XW0C6
39	RTSF	Severstal (500)	DE000A0MEVW5
40	SAZF	Stada Arzneimittel (50)	DE000A0JY1Y4
41	SCOH	SCOR (50)	DE000A0LLXU2
42	SIKF	Sika (10)	DE000A0JY191

SSF	Product code	Product name (contract size)	Product ISIN
43	SINF	Schindler Holding (PS) (50)	DE000A0JZEA8
44	SOAG	Fondiaria-Sai (100)	DE000A0SNK39
45	SONF	Sonova (50)	DE000A0JY3R4
46	SWVG	Solarworld (50)	DE000A0JZPG1
47	TENF	Tenaris (100)	DE000A0JY1W8
48	TICF	Titan Cement (50)	DE000A0JY076
49	UBLF	Unibail-Rodamco (113,9373)	DE000A0JY2F1
50	UNFF	Unipol Gruppo Finanziario Azioni Priv. (500)	DE000A0E4TW6
51	VLMG	Metso (50)	DE000A0V7527
52	WERF	Wereldhave (50)	DE000A0JY4L5
53	WING	Wincor Nixdorf (50)	DE000A0MEKT4
SSDF	**Product code**	**Product name (contract size)**	**Product ISIN**
1	A1EN	AEGON Dividend Futures (100)	DE000A1CRD64
2	A1IR	Air Liquide Dividend Futures (100)	DE000A1CRD72
3	A1SG	Assicurazioni Generali Dividend Futures (100)	DE000A1CREB6
4	C1RI	UniCredit Dividend Futures (100)	DE000A1CREU6
5	T1OT	TOTAL Dividend Futures (100)	DE000A1CRD31
Equity option	**Product code**	**Product name (contract size)**	**Product ISIN**
1	BWIN	bwin Interactive Entertainment	AT0000767553

June 22, 2011

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MODIFICATIONS ARE MARKED AS FOLLOWS:

INSERTIONS 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 **
[…]						
~~ArcelorMittal S.A.~~	~~ISPF~~	~~NL01~~	~~XAMS~~	~~100~~	~~0.0001~~	~~EUR~~
~~Autogrill S.p.A.~~	~~AULF~~	~~IT01~~	~~XMIL~~	~~500~~	~~0.0001~~	~~EUR~~
~~Banca Carige S.p.A.~~	~~BCAF~~	~~IT01~~	~~XMIL~~	~~500~~	~~0.0001~~	~~EUR~~
~~Banco Comercial Português S.A.~~	~~BCPF~~	~~PT01~~	~~XLIS~~	~~500~~	~~0.0001~~	~~EUR~~
~~Banco Popolare Società Cooperativa~~	~~BPVG~~	~~IT01~~	~~XMIL~~	~~1000~~	~~0.0001~~	~~EUR~~
~~Bank of Greece S.A.~~	~~BGCF~~	~~GR01~~	~~XATH~~	~~10~~	~~0.0001~~	~~EUR~~
~~BB Biotech AG~~	~~BIOF~~	~~CH01~~	~~XSWX~~	~~50~~	~~0.0001~~	~~CHF~~
~~bwin Interactive Entertainment AG~~	~~BW9F~~	~~AT01~~	~~XVIE~~	~~50~~	~~0.0001~~	~~EUR~~
~~C&C Group PLC~~	~~GCCF~~	~~IE01~~	~~XDUB~~	~~500~~	~~0.0001~~	~~EUR~~
~~Cargotec Corp.~~	~~C1CF~~	~~FI01~~	~~XHEL~~	~~50~~	~~0.0001~~	~~EUR~~
~~Cimpor - Cimentos de Portugal S.G.P.S. S.A.~~	~~CPVF~~	~~PT01~~	~~XLIS~~	~~500~~	~~0.0001~~	~~EUR~~
~~CSM N.V.~~	~~CSMF~~	~~NL01~~	~~XAMS~~	~~50~~	~~0.0001~~	~~EUR~~
~~EFG Eurobank Ergasias S.A.~~	~~EFGF~~	~~GR01~~	~~XATH~~	~~50~~	~~0.0001~~	~~EUR~~
~~Fondiaria - S.A.I S.p.A.~~	~~SOAG~~	~~IT01~~	~~XMIL~~	~~100~~	~~0.0001~~	~~EUR~~
~~Freep. McMoRan Copp. & Gold Inc.~~	~~FCXF~~	~~US01~~	~~XNYS~~	~~100~~	~~0.001~~	~~USD~~
~~Geberit AG - N.~~	~~GBRH~~	~~CH01~~	~~XVTX~~	~~50~~	~~0.0001~~	~~CHF~~
~~Genzyme Corp.~~	~~GENF~~	~~US02~~	~~XNAS~~	~~100~~	~~0.0001~~	~~USD~~
~~Heidelberger Druckmaschinen AG~~	~~HDDF~~	~~DE01~~	~~XETR~~	~~50~~	~~0.0001~~	~~EUR~~
~~Hermes International S.A.~~	~~HMIF~~	~~FR01~~	~~XPAR~~	~~10~~	~~0.0001~~	~~EUR~~
~~Ifil Investments S.p.A.~~	~~IILF~~	~~IT01~~	~~XMIL~~	~~500~~	~~0.0001~~	~~EUR~~
~~IMERYS S.A.~~	~~NKFF~~	~~FR01~~	~~XPAR~~	~~50~~	~~0.0001~~	~~EUR~~
~~Independent News and Media PLC~~	~~IPDF~~	~~IE01~~	~~XDUB~~	~~500~~	~~0.0001~~	~~EUR~~
~~Irish Life & Permanent PLC~~	~~ILBF~~	~~IE01~~	~~XDUB~~	~~50~~	~~0.0001~~	~~EUR~~
~~Italcementi - Fabbriche Riunite Cemento S.p.A.~~	~~ITAG~~	~~IT01~~	~~XMIL~~	~~100~~	~~0.0001~~	~~EUR~~
~~IVG Immobilien AG~~	~~IVGF~~	~~DE01~~	~~XETR~~	~~50~~	~~0.0001~~	~~EUR~~
~~JSC COMSTAR - Obyedinenniye~~	~~C8RF~~	~~RU01~~	~~XLON~~	~~500~~	~~0.0001~~	~~USD~~

Futures on Shares of	Product-ID	Group ID*	Cash Market ID*	Contract Size	Minimum Price Change	Currency **
~~Telesistemy~~						
~~JSC COMSTAR - Obyedinenniye Telesistemy~~	~~C8RG~~	~~RU01~~	~~XLON~~	~~100~~	~~0.0001~~	~~USD~~
~~JSC SeverStal~~	~~RTSF~~	~~RU01~~	~~XLON~~	~~500~~	~~0.0001~~	~~USD~~
~~KBC Groep N.V.~~	~~KDBF~~	~~BE01~~	~~XBRU~~	~~50~~	~~0.0001~~	~~EUR~~
~~Kerry Group PLC~~	~~KYGF~~	~~IE01~~	~~XDUB~~	~~50~~	~~0.0001~~	~~EUR~~
~~Kesko Oy~~	~~KEKF~~	~~FI01~~	~~XHEL~~	~~50~~	~~0.0001~~	~~EUR~~
~~Lottomatica S.p.A.~~	~~N4GF~~	~~IT01~~	~~XMIL~~	~~100~~	~~0.0001~~	~~EUR~~
~~Mediolanum S.p.A.~~	~~MUNF~~	~~IT01~~	~~XMIL~~	~~500~~	~~0.0001~~	~~EUR~~
~~Metso Corp.~~	~~VLMG~~	~~FI01~~	~~XHEL~~	~~50~~	~~0.0001~~	~~EUR~~
~~Neopost S.A.~~	~~NP6F~~	~~FR01~~	~~XPAR~~	~~50~~	~~0.0001~~	~~EUR~~
~~Pargesa Holding S.A.~~	~~PARF~~	~~CH01~~	~~XSWX~~	~~10~~	~~0.0001~~	~~CHF~~
~~Portugal Telecom SGPS S.A.~~	~~PTCF~~	~~PT01~~	~~XLIS~~	~~100~~	~~0.0001~~	~~EUR~~
~~PSP Swiss Property AG - N.~~	~~PSPF~~	~~CH01~~	~~XSWX~~	~~50~~	~~0.0001~~	~~CHF~~
~~Q-Cells AG~~	~~QCEF~~	~~DE01~~	~~XETR~~	~~100~~	~~0.0001~~	~~EUR~~
~~REpower Systems AG~~	~~RPWF~~	~~DE01~~	~~XETR~~	~~100~~	~~0.0001~~	~~EUR~~
~~Schindler Holding AG~~	~~SINF~~	~~CH01~~	~~XSWX~~	~~50~~	~~0.0001~~	~~CHF~~
~~SCOR SE~~	~~SCOH~~	~~FR01~~	~~XPAR~~	~~50~~	~~0.0001~~	~~EUR~~
~~Sika AG~~	~~SIKF~~	~~CH01~~	~~XSWX~~	~~10~~	~~0.0001~~	~~CHF~~
~~Società Cattolica di Assicurazioni S.p.A.~~	~~CASG~~	~~IT01~~	~~XMIL~~	~~100~~	~~0.0001~~	~~EUR~~
~~SolarWorld AG~~	~~SWVG~~	~~DE01~~	~~XETR~~	~~50~~	~~0.0001~~	~~EUR~~
~~Sonova Holding AG - N.~~	~~SONF~~	~~CH01~~	~~XSWX~~	~~50~~	~~0.0001~~	~~CHF~~
~~STADA Arzneimittel AG~~	~~SAZF~~	~~DE01~~	~~XETR~~	~~50~~	~~0.0001~~	~~EUR~~
~~Tenaris S.A.~~	~~TENF~~	~~IT01~~	~~XMIL~~	~~100~~	~~0.0001~~	~~EUR~~
~~Titan Cement Co. S.A.~~	~~TICF~~	~~GR01~~	~~XATH~~	~~50~~	~~0.0001~~	~~EUR~~
~~Unibail-Rodamco SIIC~~	~~UBLF~~	~~FR01~~	~~XPAR~~	~~100~~	~~0.0001~~	~~EUR~~
~~Unipol Gruppo Finanziario S.p.A. Azioni Priv.~~	~~UNFF~~	~~IT01~~	~~XMIL~~	~~500~~	~~0.0001~~	~~EUR~~
~~Wereldhave N.V.~~	~~WERF~~	~~NL01~~	~~XAMS~~	~~50~~	~~0.0001~~	~~EUR~~
~~Wincor Nixdorf AG~~	~~WING~~	~~DE01~~	~~XETR~~	~~50~~	~~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, amongst other things, serve the purpose of determining a market place for the price of the share underlying the contract.

** GBX: Pence Sterling

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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 **
[…]							
~~bwin Interactive Entertainment AG~~	~~BWIN~~	~~AT12~~	~~XVIE~~	~~100~~	~~24~~	~~0.01~~	~~EUR~~
[…]							

[…]

Annex D in relation to subsection 1.15 of the Contract Specifications:

Futures contracts on the dividends of Shares ("Single Stock Dividend Futures")	Product-ID	Group ID*	Cash Market-ID*	Contract Size	Minimum Price Change	Currency **
[…]						
~~AEGON N.V.~~	~~A1EN~~	~~NL21~~	~~XAMS~~	~~100~~	~~0.01~~	~~EUR~~
~~Air Liquide S.A.~~	~~A1IR~~	~~FR21~~	~~XPAR~~	~~100~~	~~0.01~~	~~EUR~~
~~Assicurazioni Generali S.p.A.~~	~~A1SG~~	~~IT21~~	~~XMIL~~	~~100~~	~~0.01~~	~~EUR~~
~~UniCredit S.p.A.~~	~~C1RI~~	~~IT21~~	~~XMIL~~	~~100~~	~~0.01~~	~~EUR~~
~~TOTAL S.A.~~	~~T1OT~~	~~FR21~~	~~XPAR~~	~~100~~	~~0.01~~	~~EUR~~
[…]						

[…]