X-pand into the Future

eurex *circular 015/13*

Date: 23 January 2013
Recipients: All Trading Participants of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Jürg Spillmann

Action required

Withdrawal of admission of 24 Single Stock Futures, 10 equity options, 17 stock dividend futures und one Hurricane Future

Contact: Dr. Michael Durica, Eurex Product Development, T +49-69-211-1 59 23
michael.durica@eurexchange.com

Content may be most important for:

Ü 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 24 Single Stock Futures, 10 equity options, 17 stock dividend futures and one Hurricane Future.

The changes will become effective on **31 January 2013**.

Withdrawal of admission of 24 Single Stock Futures, 10 equity options, 17 stock dividend futures und one Hurricane Future

Due to earlier corporate actions and changes of contract size, the Management Boards of the Eurex Exchanges decided to withdraw admission of 24 Single Stock Futures, 10 equity options, 17 stock dividend futures and one Hurricane Future.

The changes will become effective on 31 January 2013.

The individual instruments which are currently in trading phase “HALT“ are contained in the following tables:

Futures on shares of	Product code	Group ID	Cash market ID	Contract size	Minimum price change	Currency
Accor S.A.	ACRH	FR01	XPAR	100	0.0001	EUR
Air Liquide S.A.	AIRI	FR01	XPAR	100	0.0001	EUR
AMAG Austria Metall AG	AM8F	AT01	XVIE	100	0.0001	EUR
ASML Holding N.V.	ASMG	NL01	XAMS	100	0.0001	EUR
Abengoa S.A.	AYOF	ES01	XMAD	100	0.0001	EUR
Julius Bär Gruppe AG – N.	BAEH	CH01	XVTX	100	0.0001	CHF
Banco Comercial Português S.A.	BCPG	PT01	XLIS	100	0.0001	EUR
Banco de Valencia S.A.	BDVG	ES01	XMAD	100	0.0001	EUR
Bic S.A.	BIFG	FR01	XPAR	100	0.0001	EUR
Belgacom S.A.	BX7F	BE01	XBRU	100	0.0001	EUR
CNH Global N.V.	CNHF	US01	XNYS	100	0.0001	USD
Deutsche Börse AG	DB1G	DE01	XETR	100	0.0001	EUR
Douglas Holding AG	DOUF	DE01	XETR	100	0.0001	EUR
CGG Veritas S.A.	GDGG	FR01	XPAR	100	0.0001	EUR
Havas S.A.	HAVF	FR01	XPAR	100	0.0001	EUR
Lonmin PLC	LMIF	GB01	XLON	1000	0.0001	GBX
Logitech International S.A.-N.	LOGF	CH01	XSWX	100	0.0001	CHF
Wendel S.A.	MFXG	FR01	XPAR	100	0.0001	EUR
Mobistar S.A.	MOSH	BE01	XBRU	100	0.0001	EUR
Banco Popular Español S.A.	POPF	ES01	XMAD	100	0.0001	EUR
Panalpina Welttransp.(Hldg) AG	PWTF	CH01	XSWX	100	0.0001	CHF
Rémy Cointreau S.A.	RCOF	FR01	XPAR	100	0.0001	EUR
RWE AG	RWEF	DE01	XETR	100	0.0001	EUR
SGS S.A. - N.	SGSJ	CH01	XVTX	10	0.0001	CHF
Vivendi S.A.	VVUF	FR01	XPAR	100	0.0001	EUR

Options on shares of	Product code	Group ID	Cash market ID	Contract size	Maximum duration (months)	Minimum price change	Currency
Bank Sarasin & Cie AG	BSAN	CH12	XSWX	100	24	0.01	CHF
Douglas Holding AG	DOU	DE12	XETR	100	60	0.01	EUR
Neftyanaya Kompaniya Rosneft	OJS1	RU11	XLON	100	24	0.01	USD
X 5 Retail Group N.V.	PJP	RU12	XLON	100	24	0.01	USD
OAO Rostelecom	RTL	RU12	XLON	100	24	0.01	USD

Options on shares of	Product code	Group ID	Cash market ID	Contract size	Maximum duration (months)	Minimum price change	Currency
Gazprom Neftyanaya Kompaniya	SCF	RU12	XLON	100	24	0.01	USD

The admission of the Basket options BAEB, FIAB, ISPB und TNTB will be withdrawn as well:

Basket option	Product code
OPT ON JULIUS BAER - BASKET	BAEB
OPT ON FIAT - BASKET	FIAB
OPT ON ARCELORMITTAL - BASKET	ISPB
OPT ON TNT NV - BASKET	TNTB

Futures contracts on stock dividends ("stock dividend futures ")	Product code	Group ID	Cash market ID	Contract size	Minimum price change	Currency
Allianz SE	A1LV	DE21	XETR	100	0.01	EUR
Alstom S.A.	A1OM	FR21	XPAR	100	0.01	EUR
AXA S.A.	A1XA	FR21	XPAR	100	0.01	EUR
Air Liquide S.A.	A2IR	FR21	XPAR	1000	0.001	EUR
BASF AG	B1AS	DE21	XETR	100	0.01	EUR
Banco Bilbao Vizcaya Argentaria S.A.	B1BV	ES21	XMAD	100	0.01	EUR
DAIMLER AG	D1AI	DE21	XETR	100	0.01	EUR
Deutsche Telekom AG	D1TE	DE21	XETR	100	0.01	EUR
ENI S.p.A.	E1NT	IT21	XMIL	100	0.01	EUR
GDF Suez S.A.	G1ZF	FR21	XPAR	100	0.01	EUR
ArcelorMittal S.A.	I1SP	NL21	XAMS	100	0.01	EUR
Nokia Corp. Ojy	N1OA	FI21	XHEL	100	0.01	EUR
Repsol S.A. Dividend Future	R1EP	ES21	XMAD	100	0.01	EUR
Banco Santander S.A.	S1SD	ES21	XMAD	100	0.01	EUR
Sanofi Dividend Future	S1NW	FR21	XPAR	100	0.01	EUR
Unibail-Rodamco S.A.	U1BL	FR21	XPAR	100	0.01	EUR
Crédit Agricole S.A.	X1CA	FR21	XPAR	100	0.01	EUR

The admission of the Hurricane Future HU12 will be withdrawn as well:

Hurricane Future	Product code
HURR FUT USA 10BN 12	HU12

23 January 2013

****

AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

****

[…]

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 **
[…]						
~~Abengoa S.A.~~	~~AYOF~~	~~ES01~~	~~XMAD~~	~~100~~	~~0.0001~~	~~EUR~~
~~Accor S.A.~~	~~ACRH~~	~~FR01~~	~~XPAR~~	~~100~~	~~0.0001~~	~~EUR~~
~~Air Liquide S.A.~~	~~AIRI~~	~~FR01~~	~~XPAR~~	~~100~~	~~0.0001~~	~~EUR~~
~~AMAG Austria Metall AG~~	~~AM8F~~	~~AT01~~	~~XVIE~~	~~100~~	~~0.0001~~	~~EUR~~
~~ASML Holding N.V.~~	~~ASMG~~	~~NL01~~	~~XAMS~~	~~100~~	~~0.0001~~	~~EUR~~
~~Banco Comercial Português S.A.~~	~~BCPG~~	~~PT01~~	~~XLIS~~	~~100~~	~~0.0001~~	~~EUR~~
~~Banco de Valencia S.A.~~	~~BDVG~~	~~ES01~~	~~XMAD~~	~~100~~	~~0.0001~~	~~EUR~~
~~Banco Popular Español S.A.~~	~~POPF~~	~~ES01~~	~~XMAD~~	~~100~~	~~0.0001~~	~~EUR~~
~~Belgacom S.A.~~	~~BX7F~~	~~BE01~~	~~XBRU~~	~~100~~	~~0.0001~~	~~EUR~~
~~Bic S.A.~~	~~BIFG~~	~~FR01~~	~~XPAR~~	~~100~~	~~0.0001~~	~~EUR~~
~~CGG Veritas S.A.~~	~~GDGG~~	~~FR01~~	~~XPAR~~	~~100~~	~~0.0001~~	~~EUR~~
~~CNH Global N.V.~~	~~CNHF~~	~~US01~~	~~XNYS~~	~~100~~	~~0.0001~~	~~USD~~
~~Deutsche Börse AG~~	~~DB1G~~	~~DE01~~	~~XETR~~	~~100~~	~~0.0001~~	~~EUR~~
~~Douglas Holding AG~~	~~DOUF~~	~~DE01~~	~~XETR~~	~~100~~	~~0.0001~~	~~EUR~~
~~Havas S.A.~~	~~HAVF~~	~~FR01~~	~~XPAR~~	~~100~~	~~0.0001~~	~~EUR~~
~~Julius Bär Gruppe AG – N.~~	~~BAEH~~	~~CH01~~	~~XVTX~~	~~100~~	~~0.0001~~	~~CHF~~
~~Logitech International S.A.-N.~~	~~LOGF~~	~~CH01~~	~~XSWX~~	~~100~~	~~0.0001~~	~~CHF~~
~~Lonmin PLC~~	~~LMIF~~	~~GB01~~	~~XLON~~	~~1000~~	~~0.0001~~	~~GBX~~
~~Mobistar S.A.~~	~~MOSH~~	~~BE01~~	~~XBRU~~	~~100~~	~~0.0001~~	~~EUR~~
~~Panalpina Welttransp. (Hldg) AG~~	~~PWTF~~	~~CH01~~	~~XSWX~~	~~100~~	~~0.0001~~	~~CHF~~
~~Rémy Cointreau S.A.~~	~~RCOF~~	~~FR01~~	~~XPAR~~	~~100~~	~~0.0001~~	~~EUR~~
~~RWE AG~~	~~RWEF~~	~~DE01~~	~~XETR~~	~~100~~	~~0.0001~~	~~EUR~~
~~SGS S.A. - N.~~	~~SGSJ~~	~~CH01~~	~~XVTX~~	~~10~~	~~0.0001~~	~~CHF~~
~~Vivendi S.A.~~	~~VVUF~~	~~FR01~~	~~XPAR~~	~~100~~	~~0.0001~~	~~EUR~~

Futures on Shares of	Product ID	Group ID*	Cash Market-ID*	Contract Size	Minimum Price Change	Currency **
~~Wendel S.A.~~	~~MFXG~~	~~FR01~~	~~XPAR~~	~~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, amongst others things, serve the purpose of determining a market place for the price of the share underlying the contract.

** GBX: Pence Sterling

[…]

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 **
[…]							
~~Bank Sarasin & Cie AG~~	~~BSAN~~	~~CH12~~	~~XSWX~~	~~100~~	~~24~~	~~0.01~~	~~CHF~~
~~Douglas Holding AG~~	~~DOU~~	~~DE12~~	~~XETR~~	~~100~~	~~60~~	~~0.01~~	~~EUR~~
~~Gazprom Neftyanaya Kompaniya~~	~~SCF~~	~~RU12~~	~~XLON~~	~~100~~	~~24~~	~~0.01~~	~~USD~~
~~Neftyanaya Kompaniya Rosneft~~	~~OJS1~~	~~RU11~~	~~XLON~~	~~100~~	~~24~~	~~0.01~~	~~USD~~
~~OAO Rostelecom~~	~~RTL~~	~~RU12~~	~~XLON~~	~~100~~	~~24~~	~~0.01~~	~~USD~~
~~X 5 Retail Group N.V.~~	~~PJP~~	~~RU12~~	~~XLON~~	~~100~~	~~24~~	~~0.01~~	~~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, amongst other things, serve the purpose of determining a market place for the price of the share underlying the contract.

** GBX: Pence Sterling

[…]

Annex D in relation to subsection 1.14 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 **
[…]						
~~Air Liquide S.A.~~	~~A2IR~~	~~FR21~~	~~XPAR~~	~~1000~~	~~0.001~~	~~EUR~~
~~Allianz SE~~	~~A1LV~~	~~DE21~~	~~XETR~~	~~100~~	~~0.01~~	~~EUR~~
~~Alstom S.A.~~	~~A1OM~~	~~FR21~~	~~XPAR~~	~~100~~	~~0.01~~	~~EUR~~
~~ArcelorMittal S.A.~~	~~I1SP~~	~~NL21~~	~~XAMS~~	~~100~~	~~0.01~~	~~EUR~~
~~AXA S.A.~~	~~A1XA~~	~~FR21~~	~~XPAR~~	~~100~~	~~0.01~~	~~EUR~~
~~Banco Bilbao Vizcaya Argentaria S.A.~~	~~B1BV~~	~~ES21~~	~~XMAD~~	~~100~~	~~0.01~~	~~EUR~~
~~Banco Santander S.A.~~	~~S1SD~~	~~ES21~~	~~XMAD~~	~~100~~	~~0.01~~	~~EUR~~
~~BASF AG~~	~~B1AS~~	~~DE21~~	~~XETR~~	~~100~~	~~0.01~~	~~EUR~~
~~Crédit Agricole S.A.~~	~~X1CA~~	~~FR21~~	~~XPAR~~	~~100~~	~~0.01~~	~~EUR~~
~~DAIMLER AG~~	~~D1AI~~	~~DE21~~	~~XETR~~	~~100~~	~~0.01~~	~~EUR~~
~~Deutsche Telekom AG~~	~~D1TE~~	~~DE21~~	~~XETR~~	~~100~~	~~0.01~~	~~EUR~~
~~ENI S.p.A.~~	~~E1NT~~	~~IT21~~	~~XMIL~~	~~100~~	~~0.01~~	~~EUR~~
~~GDF Suez S.A.~~	~~G1ZF~~	~~FR21~~	~~XPAR~~	~~100~~	~~0.01~~	~~EUR~~
~~Nokia Corp. Oyj~~	~~N1OA~~	~~FI21~~	~~XHEL~~	~~100~~	~~0.01~~	~~EUR~~
~~Repsol S.A. Dividend Future~~	~~R1EP~~	~~ES21~~	~~XMAD~~	~~100~~	~~0.01~~	~~EUR~~
~~Sanofi Dividend Future~~	~~S1NW~~	~~FR21~~	~~XPAR~~	~~100~~	~~0.01~~	~~EUR~~
~~Unibail-Rodamco S.A.~~	~~U1BL~~	~~FR21~~	~~XPAR~~	~~100~~	~~0.01~~	~~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 merely have an internal assignment function

** GBX: Pence Sterling