X-pand into the Future

e u r e x *circular 001/13*

Date: 2 January 2013
Recipients: All Trading Participants of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Jürg Spillmann

Action required

Single Stock Futures: Introduction of new SSFs on CNH Global N.V., Grifols S.A. and Jeronimo Martins SGPS due to corporate actions

Related Eurex circulars: 269/12, 270/12, 285/12

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Content may be most important for:	**Attachment:**
Ü All departments	Updated Annex A of the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich, valid as of 7 January 2013

Summary:

The Management Boards of the Eurex Exchanges approved the introduction of new Single Stock Futures (SSFs) on CNH Global N.V., Grifols S.A. and Jeronimo Martins SGPS effective **7 January 2013**.

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Single Stock Futures: Introduction of new SSFs on CNH Global N.V., Grifols S.A. and Jeronimo Martins SGPS due to corporate actions

1. Product overview

Product Code	Future on	Underlying ISIN	Group ID	Product Currency	Product ISIN	Product Code of Flexible Future	
						Cash	Physi-cal
CNHG	CNH Global N.V.	NL0000298933	US01	USD	DE000A1RRN08	CN4G	-
OZTG	Grifols S.A.	ES0171996012	ES01	EUR	DE000A1RRN16	OZ4G	-
JEMG	Jeronimo Martins SGPS	PTJMT0AE0001	PT01	EUR	DE000A1RRN24	JE4G	-

Product Code	Contract Size	Minimum Price Change	Minimum Block Trade Size	Product Group
CNHG	100	0.0001	1	XNCFSU
OZTG	100	0.0001	1	XNCFSE
JEMG	100	0.0001	1	XNCFSE

2. Contract specifications and product parameters

Generally, contract specifications for the new SSFs 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 determination of the daily and final settlement prices.

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 www.eurexchange.com as of start of trading under:

Resources > Rules and Regulations > Contract specifications

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 start of trading on the Eurex website under:

Market data > Clearing data > Risk parameters and Initial margins

4. Mistrade parameters and position limits

Mistrade ranges and position limits for the new SSFs will be published on the Eurex website as of start of trading under the path for SSFs:

Products > Equity Derivatives > Single Stock Futures

5. Transaction limits

The same values which currently relate to existing SSFs of the relevant Eurex group ID will apply. Detailed information has been published on the Eurex website under:

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 the path:

Products > Vendor Product Codes

2 January 2013

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AMENDMENTS 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 **
[…]						
CNH Global N.V.	CNHG	US01	XNYS	100	0,0001	USD
Grifols S.A.	OZTG	ES01	XMAD	100	0,0001	EUR
Jeronimo Martins SGPS	JEMG	PT01	XLIS	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

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