X-pand into the Future

eurex circular 143/11

Date: June 3, 2011
Recipients: All Trading Members of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Michael Peters

Action required

Single Stock Futures: Introduction of new SSFs on Atlantia SpA, Portugal Telecom SGPS SA and Klöckner & Co SE due to Corporate Actions

Related Eurex Circular: 123/11, 131/11,138/11

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

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 new Single Stock Futures on Atlantia SpA , Portugal Telecom SGPS SA and Klöckner & Co SE due to corporate actions.

Effective date will be **June 6, 2011.**

Eurex Deutschland
Börsenplatz 4
60313 Frankfurt/Main
Mailing address:
60485 Frankfurt/Main
Germany

T +49-69-211-1 17 00
F +49-69-211-1 17 01
customer.support@
eurexchange.com
Internet:
www.eurexchange.com

Management Board:
Thomas Book, Michael Peters,
Andreas Preuss, Peter Reitz,
Jürg Spillmann

ARBN: 101 013 361

Single Stock Futures: Introduction of new SSFs on Atlantia SpA, Portugal Telecom SGPS SA and Klöckner & Co SE due to Corporate Actions

The Management Boards of the Eurex Exchanges and the Executive Board of Eurex Clearing AG approved the introduction of new Single Stock Futures on Atlantia SpA, Portugal Telecom SGPS SA and Klöckner & Co SE due to corporate actions.

Effective date will be June 6, 2011.

1. Product Overview

Product Code	Future on	Underlying ISIN	Eurex Group ID	Product Currency	Product ISIN	Product Code of Flexible Future	
						Cash	Physical
AOPH	Atlantia SpA	IT0003506190	IT01	EUR	DE000A1KQN89	AO4H	AO5H
PTCH	Portugal Telecom SGPS SA	PTPTC0AM0009	PT01	EUR	DE000A1KQN97	PT4H	------
KCOH	Klöckner & Co SE	DE000KC01000	DE01	EUR	DE000A1KQPA9	K4CH	K5CH

Product Code	Contract Size	Minimum Price Change	Minimum Block Trade Size	Product Group
AOPH	1000	0.0001	1	ENSFSE
PTCH	100	0.0001	1	XNCFSE
KCOH	100	0.0001	1	ENSFSE

Please note: in the contract specifications, an editorial change was made for the contract size of the product Atlantia S.p.A., product code: AOPG. The contract size was corrected from 500 to 1000.

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 group IDs, also in terms of trading hours and trading calendar, last trading day, settlement as well as the determination of the daily and final settlement prices.

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 start of trading under:

www.eurexchange.com > Documents > Rules & Regulations > Contract Specifications

For direct access to the document click on the following link:
http://www.eurexchange.com/documents/regulations/contract_specifications_en.html

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:

www.eurexchange.com > Clearing > Risk & Margining > Risk Parameters & Initial Margins

For direct access to the document click on the following link:
http://www.eurexchange.com/clearing/risk/parameters_en.html

4. Mistrade Parameters

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

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

For direct access click on the following link:
http://www.eurexchange.com/trading/products/EQU/FUT/products_en.html

5. Transaction Limits

In general, 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:

www.eurexchange.com > Technology > Transaction Limits

For direct access click on the following link:
http://www.eurexchange.com/technology/transaction_limits_en.html

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:

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

For direct access click on the following link:
http://www.eurexchange.com/trading/products/vendor_product_code_search_en.html

8. Position Limits

At the start of trading, the position limits will be published on the Eurex website under:

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

For direct access click on the following link:
http://www.eurexchange.com/trading/products/EQU_en.html

June 3, 2011

****

MODIFICATIONS 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 **
[…]						
Atlantia S.p.A.	AOPG	IT01	XMIL	~~500~~1000	0.0001	EUR
Atlantia S.p.A.	AOPH	IT01	XMIL	1000	0.0001	EUR
Portugal Telecom SGPS S. A.	PTCH	PT01	XLIS	100	0.0001	EUR
Kloeckner & Co AG	KCOH	DE01	XETR	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 other things, serve the purpose of determining a market place for the price of the share underlying the contract.

** GBX: Pence Sterling

[…]