X-pand into the Future

eurex circular 025/12

Date: February 10, 2012
Recipients: All Trading Participants of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Jürg Spillmann

⚠ **High priority**

Single Stock Futures: Introduction of one Swiss SSF on Barry Callebaut

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Content may be most important for:

➲ All departments

Attachment:

Updated Annex A of the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich

Summary:

The Management Boards of the Eurex Exchanges passed the decision to introduce one Single Stock Future (SSF) on a Swiss underlying instrument effective **February 13, 2012**.

Single Stock Futures: Introduction of one Swiss SSF on Barry Callebaut

1. Introduction Date

The Management Boards of the Eurex Exchanges decided to introduce one new Single Stock Future on a Swiss underlying instrument effective February 13, 2012.

2. Product Overview

Product code	Futures on	ISIN of underlying instrument	Group ID	Product currency	Product ISIN
Introduction effective February 13, 2012					
BCBF	Barry Callebaut	CH0009002962	CH12	CHF	DE000A1N5HX4

Product code	Product code of Flexible Futures		Contract size	Minimum price change	Minimum size for block trades	Product group
	Cash	Phy-sical				
BCBF	BC4F	BC5F	100	0.0001	1	SNSFSC

3. Contract Specifications and Product Parameters

Generally, the contract specifications for the new Single Stock Future are in line with those for already existing Single Stock Futures, especially in terms of last trading day, trading hours and 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

4. 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 click on the following link:
http://www.eurexchange.com/clearing/risk/parameters_en.html

5. Mistrade Parameters and Position Limits

At start of trading, mistrade ranges and position limits for the new SSF will be published on the Eurex website under:

www.eurexchange.com > Trading & Products > 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

6. Transaction Limits

Detailed information will be published on the Eurex website under the path:

www.eurexchange.com > Technology > Transaction Limits

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

7. Transaction Fees

Transaction fees for the new SSF will be in line with those for existing SSFs denominated in USD.

8. Data Vendor Codes

At start of trading, data vendor codes will be published on the Eurex website under the path:

www.eurexchange.com > Trading & Products > 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

February 10, 2012

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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 **
[…]						
BARRY CALLEBAUT AG	BCBF	CH01	XSWX	100	0.0001	CHF
[…]						

* 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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