X-pand into the Future

e u r e x *circular 040/12*

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Recipients: All Trading Participants of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Thomas Book

High priority

Single Stock Futures: Introduction of six SSFs on Swiss, German and Austrian Underlying Instruments

Contact: Derivatives Trading Operations, tel. +49-69-211-1 12 10,
Dr. Michael Durica, Eurex Product Development, tel. +49-69-211-1 59 23,
e-mail: michael.durica@eurexchange.com

Content may be most important for:

Ü 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 decided to introduce six Single Stock Futures (SSFs) on Swiss, German and Austrian underlying instruments effective **March 2, 2012**.

Single Stock Futures: Introduction of six SSFs on Swiss, German and Austrian Underlying Instruments

1. Introduction Date

The Management Boards of the Eurex Exchanges decided to introduce six Single Stock Futures on Swiss, German and Austrian underlying instruments effective March 2, 2012.

2. Product Overview

Product code	Futures on	ISIN of underlying instrument	Group ID	Product currency	Product ISIN
Introduction effective March 2, 2012					
PALF	FUT ON PALFINGER AG	AT0000758305	AT01	EUR	DE000A1N5RK0
UBRF	FUT ON UBM REALIT AG	AT0000815402	AT01	EUR	DE000A1N5RL8
BUHF	FUT ON BURGENLAND HOLDING AG	AT0000640552	AT01	EUR	DE000A1N5RM6
GWIF	FUT ON GERRY WEBER INT AG	DE0003304101	DE01	EUR	DE000A1N5RN4
VCNF	FUT ON CHARLES VOEGELE H AG	CH0006937772	CH01	CHF	DE000A1N5RP9
KUNF	FUT ON KUONI REISEN HOLDING AG	CH0003504856	CH01	CHF	DE000A1N5RQ7

Product code	Product code of Flexible Futures		Contract size	Minimum price change	Minimum size for block trades	Product group
	Cash	Phy-sical				
PALF	PA4F	PA5F	100	0.0001	1	ENSFSE
UBRF	UB4F	---	100	0,0001	1	ENSFSE
BUHF	BU4F	---	100	0,0001	1	ENSFSE
GWIF	GW4F	GW5F	100	0,0001	1	ENSFSE
VCNF	VC4F	VC5F	100	0,0001	1	SNSFSC
KUNF	KU4F	KU5F	100	0,0001	1	SNSFSC

3. Contract Specifications and Product Parameters

Generally, the contract specifications for the new Single Stock Futures 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 SSFs 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 SSFs will be in line with those for existing SSFs in the corresponding country segments.

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 27, 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 **
[…]						
Burgenland Holding AG	BUHF	AT01	XVIE	100	0.0001	EUR
Gerry Weber International AG	GWIF	DE01	XETR	100	0.0001	EUR
Kuoni Reisen Holding AG	KUNF	CH01	XSWX	100	0.0001	CHF
Palfinger AG	PALF	AT01	XVIE	100	0.0001	EUR
UBM Realitätenentwicklung AG	UBRF	AT01	XVIE	100	0.0001	EUR
Voegele, Charles Holding AG	VCNF	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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