X-pand into the Future

eurex circular 148/13

Date: 3 July 2013
Recipients: All Trading Participants of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Jürg Spillmann

⚠ **Action required**

Single Stock Futures: Introduction of SSFs on Firstgroup PLC, Bourbon S.A., Azimut Holding S.p.A, Invensys PLC, Lagadere S.C.A., Sacyr Vallehermoso S.A., Bureau Veritas S.A. and YIT Oyj following corporate actions

Related Eurex circulars: 089/13, 090/13, 112/13, 115/13, 121/13, 132/13, 140/13, 144/13

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Content may be most important for:	**Attachment:**
➲ All departments	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 effective **8 July 2013** to introduce Single Stock Futures on Firstgroup PLC, Bourbon S.A., Azimut Holding S.p.A, Invensys PLC, Lagadere S.C.A., Sacyr Vallehermoso S.A., Bureau Veritas S.A. and YIT Oyj following corporate actions.

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Single Stock Futures: Introduction of SSFs on Firstgroup PLC, Bourbon S.A., Azimut Holding S.p.A, Invensys PLC, Lagadere S.C.A., Sacyr Vallehermoso S.A., Bureau Veritas S.A. and YIT Oyj following 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
FGPG	Firstgroup PLC	GB0003452173	GB01	GBX	DE000A1XREH9	FG4G	-
GBBH	Bourbon S.A.	FR0004548873	FR01	EUR	DE000A1XREJ5	G4BH	G5BH
HDBI	Azimut Holding S.p.A.	IT0003261697	IT01	EUR	DE000A1XREK3	HD4I	HD5I
ISYG	Invensys PLC	GB00B979H674	GB01	GBX	DE000A1XREL1	I4YG	-
LAGG	Lagadere S.C.A.	FR0000130213	FR01	EUR	DE000A1XREM9	L4GG	L5GG
VHMH	Sacyr Valle-hermoso S.A.	ES0182870214	ES01	EUR	DE000A1XREN7	VH4H	-
VTSG	Bureau Veritas S.A.	FR0006174348	FR01	EUR	DE000A1XREP2	VT4G	VT5G
YITG	YIT Oyj	FI0009800643	FI01	EUR	DE000A1XREQ0	YI4G	YI5G

Product code	Contract size	Minimum price change	Minimum size for Block Trades	Product group
FGPG	1000	0.0001	1	XNCFSG
GBBH	100	0.0001	1	XNCFSE
HDBI	1000	0.0001	1	ENSFSE
ISYG	1000	0.0001	1	XNCFSG
LAGG	100	0.0001	1	XNCFSE
VHMH	100	0.0001	1	ENSFSE
VTSG	100	0.0001	1	ENSFSE
YITG	100	0.0001	1	ENSFSE

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 and determination of the daily and final settlement prices.

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 under the following link:

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 Eurex Exchange's new trading architecture. 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, position limits

Mistrade ranges and position limits for the new Single Stock Futures will be published as of start of trading on the Eurex website under the link:

Products > Equity Derivatives > Single Stock Futures

5. Transaction limits

The same values apply as for existing Single Stock Futures with the respective group ID. For details, please refer to the Eurex website under the link:

Technology > Transaction limits

6. Transaction fees

The same transaction fees apply as for existing Single Stock Futures.

7. Vendor codes

As of start of trading, data vendor codes for the new instruments will be published on the Eurex website under the link:

Products > Vendor Product Codes

3 July 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 contracts on the dividends of Shares ("Single Stock Dividend Futures")	Product-ID	Group ID*	Cash Market-ID*	Contract Size	Minimum Price Change	Currency **
[…]						
Azimut Holding S.p.A.	HDBI	IT01	XMIL	1000	0.0001	EUR
Bourbon S.A.	GBBH	FR01	XPAR	100	0.0001	EUR
Bureau Veritas S.A.	VTSG	FR01	XPAR	100	0.0001	EUR
Firstgroup PLC	FGPG	GB01	XLON	1000	0.0001	GBX
Invensys PLC	ISYG	GB01	XLON	1000	0.0001	GBX
Lagardere S.C.A.	LAGG	FR01	XPAR	100	0.0001	EUR
Sacyr Vallehermoso S.A.	VHMH	ES01	XMAD	100	0.0001	EUR
YIT Oyj	YITG	FI01	XHEL	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 merely have an internal assignment function

** GBX: Pence Sterling

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