X-pand into the Future

e u r e x *circular 199/12*

Date: 7 September 2012
Recipients: All Trading Participants of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Jürg Spillmann

⚠ **Action required**

Single Stock Futures: Introduction of two new SSFs on Croda International PLC and Logitech International S.A.

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Content may be most important for:

Ü All departments

Attachments:

1. Updated Annex A of the Contract Specifications for Futures Contracts at Eurex Deutschland and Eurex Zürich, valid as of 10 September 2012
2. Updated Annex A of the Contract Specifications for Futures Contracts at Eurex Deutschland and Eurex Zürich, valid as of 13 September 2012

Summary:

The Management Boards of the Eurex Exchanges approved the introduction of two new Single Stock Futures (SSFs) on Croda International PLC with effective date **10 September 2012** and Logitech International S.A. with effective date **13 September 2012**.

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Single Stock Futures: Introduction of two new SSFs on Croda International PLC and Logitech International S.A.

1. Product overview

Product introduction effective 10 September 2012:

Product Code	Future on	Underlying ISIN	Group ID	Product Currency	Product ISIN	Product Code of Flexible Future	
						Cash	Physi-cal
6CMF	Croda International PLC	GB0002335270	GB01	GBX	DE000A1PH555	6C4F	-----

Product Code	Contract Size	Minimum Price Change	Minimum Block Trade Size	Product Group
6CMF	1000	0.0001	1	XNCFSG

Product introduction effective 13 September 2012:

Product Code	Future on	Underlying ISIN	Group ID	Product Currency	Product ISIN	Product Code of Flexible Future	
						Cash	Physi-cal
LOGG	Logitech International S.A.	CH0025751329	CH01	CHF	DE000A1PH571	LO4G	LO5G

Product Code	Contract Size	Minimum Price Change	Minimum Block Trade Size	Product Group
LOGG	100	0,0001	1	SNSFSC

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 & 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

7 September 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 **
[…]						
Croda International PLC	6CMF	GB01	XLON	1000	0.0001	GBX
[…]						

* 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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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 **
[…]						
Logitech International S.A.-N.	LOGG	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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