X-pand into the Future

eurex circular 064/12

Date: April 4, 2012
Recipients: All Trading Participants of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Jürg Spillmann

Action required

Single Stock Futures: Introduction of four new SSFs on Semperit AG Holding, Recordati SPA, ERG SPA and HERA SPA

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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 four new Single Stock Futures on Semperit AG Holding, Recordati SPA, ERG SPA and HERA SPA.

Effective date will be **April 16, 2012**.

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Single Stock Futures: Introduction of four new SSFs on Semperit AG Holding, Recordati SPA, ERG SPA and HERA SPA

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1. Product Overview

Product Code	Future on	Underlying ISIN	Eurex Group ID	Product Currency	Product ISIN	Product Code of Flexible Future	
						Cash	Physical
SEWF	Semperit AG Holding	AT0000785555	AT01	EUR	DE000A1N55V1	SEW4	SEW5
RE9F	Recordati SPA	IT0003828271	IT01	EUR	DE000A1N55W9	RE4F	---
ER9F	ERG SPA	IT0001157020	IT01	EUR	DE000A1N55X7	ER94	---
HE9F	HERA SPA	IT0001250932	IT01	EUR	DE000A1N55Y5	HE4F	HE5F

Product Code	Contract Size	Minimum Price Change	Minimum Block Trade Size	Product Group
SEWF	100	0,0001	1	ENSFSE
RE9F	1000	0,0001	1	ENSFSE
ER9F	1000	0,0001	1	ENSFSE
HE9F	1000	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 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 **www.eurexchange.com** as of start of trading under:

Documents > Rules & 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:

Clearing > Risk & Margining > Risk Parameters & Initial Margins

4. Mistrade Parameters

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

Trading & Products > Products > Equity Derivatives > Single Stock Futures

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:

Technology > Transaction Limits

6. Transaction Fees

Transaction fees for the new SSF 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:

Trading & Products > Products > Vendor Product Code Search

8. Position Limits

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

Trading & Products > Products > Equity Derivatives > Single Stock Futures

April 4, 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 **
[…]						
ERG SPA	ER9F	IT01	XMIL	1000	0.0001	EUR
HERA SPA	HE9F	IT01	XMIL	1000	0.0001	EUR
Recordati SPA	RE9F	IT01	XMIL	1000	0.0001	EUR
Semperit AG Holding	SEWF	AT01	XVIE	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 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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