X-pand into the Future

e u r e x *circular 005/13*

Date: 9 January 2013
Recipients: All Trading Participants of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Jürg Spillmann

⚠ **Action required**

Single Stock Futures: Introduction of 21 new SSFs on Dutch, French and Spanish underlying instruments

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Content may be most important for:	**Attachment:**
Ü 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 approved the introduction of new Single Stock Futures (SSFs) on Aalberts Industries, Areva, Biomerieux, DE Master Blenders 1753 NV, Delta Lloyd, Faurecia S.A., Foncière des Régions, Gecina, SEB, Iliad S.A., Royal Imtech N.V., Nutreco N.V., Nexans, Tomtom, Edenred, Teleperformance S.A., Groupe Eurotunnel S.A., Ubisoft Entertainement, USG People, Viscofan S.A. and Vopak.

Effective date will be **14 January 2013**.

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Single Stock Futures: Introduction of 21 new SSFs on Dutch, French and Spanish underlying instruments

1. Product overview

Product Code	Future on	Underlying ISIN	Eurex Group ID	Product Currency	Product ISIN	Product Code of Flexible Future	
						Cash	Physical
AAIF	Aalberts Industries	NL0000852564	NL01	EUR	DE000A1RRPX4	A4IF	A5IF
AREF	Areva	FR0011027143	FR01	EUR	DE000A1RRPT2	A4EF	A5EF
BIMF	Biomerieux	FR0010096479	FR01	EUR	DE000A1RRPQ8	Bi4F	BI5F
DEMF	DE Master Blenders 1753 NV	NL0010157558	NL01	EUR	DE000A1RRP14	D4MF	D5MF
DLOF	Delta Lloyd	NL0009294552	NL01	EUR	DE000A1RRPZ9	D4OF	D5OF
FAUF	Faurecia S.A.	FR0000121147	FR01	EUR	DE000A1RRPL9	FA4F	FA5F
FDRF	Foncière des Régions	FR0000064578	FR01	EUR	DE000A1RRPK1	FDR4	FDR5
GI6F	Gecina	FR0010040865	FR01	EUR	DE000A1RRPP0	G46F	G56F
GRBF	SEB	FR0000121709	FR01	EUR	DE000A1RRPM7	GR4F	GR5F
ILDF	Iliad S.A.	FR0004035913	FR01	EUR	DE000A1RRPN5	IL4F	IL5F
IR3F	Royal Imtech N.V.	NL0006055329	NL01	EUR	DE000A1RRPY2	I43F	I53F
NU3F	Nutreco N.V.	NL0000375400	NL01	EUR	DE000A1RRPV8	N43F	N53F
NXSF	Nexans	FR0000044448	FR01	EUR	DE000A1RRPG9	N4SF	N5SF
OEMF	Tomtom	NL0000387058	NL01	EUR	DE000A1RRPW6	OE4F	OE5F
QSVF	Edenred	FR0010908533	FR01	EUR	DE000A1RRPS4	QS4F	QS5F
RCFF	Teleperformance S.A.	FR0000051807	FR01	EUR	DE000A1RRPH7	R4FF	R5FF
TNUF	Groupe Eurotunnel S.A.	FR0010533075	FR01	EUR	DE000A1RRPR6	TNU4	TNU5
UENF	Ubisoft Entertainement	FR0000054470	FR01	EUR	DE000A1RRPJ3	UE4F	UE5F
UQUF	USG People	NL0000354488	NL01	EUR	DE000A1RRPU0	UQ4F	UQ5F
VICF	Viscofan S.A.	ES0184262212	ES01	EUR	DE000A1RRPF1	V4CF	-------
VPKF	Vopak	NL0009432491	NL01	EUR	DE000A1RRP06	VP4F	VP5F

Product Code	Contract Size	Minimum Price Change	Minimum Block Trade Size	Product Group
AAIF	100	0.0001	1	ENSFSE
AREF	100	0.0001	1	ENSFSE
BIMF	100	0.0001	1	ENSFSE
DEMF	100	0.0001	1	ENSFSE
DLOF	100	0.0001	1	ENSFSE

Product Code	Contract Size	Minimum Price Change	Minimum Block Trade Size	Product Group
FAUF	100	0.0001	1	ENSFSE
FDRF	100	0.0001	1	ENSFSE
GI6F	100	0.0001	1	ENSFSE
GRBF	100	0.0001	1	ENSFSE
ILDF	100	0.0001	1	ENSFSE
IR3F	100	0.0001	1	ENSFSE
NU3F	100	0.0001	1	ENSFSE
NXSF	100	0.0001	1	ENSFSE
OEMF	100	0.0001	1	ENSFSE
QSVF	100	0.0001	1	ENSFSE
RCFF	100	0.0001	1	ENSFSE
TNUF	100	0.0001	1	ENSFSE
UENF	100	0.0001	1	ENSFSE
UQUF	100	0.0001	1	ENSFSE
VICF	100	0.0001	1	XNCFSE
VPKF	100	0.0001	1	ENSFSE

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 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 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 and 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

9 January 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 on Shares of	Product-ID	Group-ID*	Cash Market ID*	Contract Size	Minimum Price Change	Currency **
[…]						
AALBERTS INDUSTRIES	AAIF	NL01	XAMS	100	0.0001	EUR
AREVA	AREF	FR01	XPAR	100	0.0001	EUR
BIOMERIEUX	BIMF	FR01	XPAR	100	0.0001	EUR
DE Master Blenders 1753 NV	DEMF	NL01	XAMS	100	0.0001	EUR
DELTA LLOYD	DLOF	NL01	XAMS	100	0.0001	EUR
FAURECIA S.A.	FAUF	FR01	XPAR	100	0.0001	EUR
FONCIERE DES REGIONS	FDRF	FR01	XPAR	100	0.0001	EUR
GECINA	GI6F	FR01	XPAR	100	0.0001	EUR
SEB	GRBF	FR01	XPAR	100	0.0001	EUR
ILIAD S.A	ILDF	FR01	XPAR	100	0.0001	EUR
ROYAL IMTECH N.V.	IR3F	NL01	XAMS	100	0.0001	EUR
NUTRECO N.V.	NU3F	NL01	XAMS	100	0.0001	EUR
NEXANS	NXSF	FR01	XPAR	100	0.0001	EUR
TOMTOM	OEMF	NL01	XAMS	100	0.0001	EUR
EDENRED	QSVF	FR01	XPAR	100	0.0001	EUR
TELEPERFORMANCE S.A.	RCFF	FR01	XPAR	100	0.0001	EUR
GROUPE EUROTUNNEL S.A	TNUF	FR01	XPAR	100	0.0001	EUR
UBISOFT ENTERTAINEMENT	UENF	FR01	XPAR	100	0.0001	EUR
USG PEOPLE	UQUF	NL01	XAMS	100	0.0001	EUR
Viscofan SA	VICF	ES01	XMAD	100	0.0001	EUR
VOPAK	VPKF	NL01	XAMS	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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