X-pand into the Future

# eurex circular 185/10

**Date:** Frankfurt, September 24, 2010
**Recipients:** All Trading Members of Eurex Deutschland and Eurex Zürich and Vendors
**Authorized by:** Peter Reitz

⚠ **Action required**

## Single Stock Futures: 1. Introduction of one new SSF on Deutsche Bank AG due to Corporate Actions, 2. Futures on Fuchs Petrolub AG: Adjustment of Minimum Price Change

**Related Eurex Circulars:** 175/10, 177/10

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| **Content may be most important for:** | **Attachments:** |
|---|---|
| ➲ All departments | none |

**Summary:**

The Management Boards of the Eurex Exchanges and the Executive Board of Eurex Clearing AG approved the following changes, effective **September 27, 2010**:

1. The introduction of one new Single Stock Futures contract on Deutsche Bank AG due to corporate actions
2. The Minimum Price Change of Futures on Fuchs Petrolub AG will be adjusted.

# Single Stock Futures: 1. Introduction of one new SSF on Deutsche Bank AG due to Corporate Actions

The Management Boards of the Eurex Exchanges and the Executive Board of Eurex Clearing AG approved the introduction of one new Single Stock Futures contract on Deutsche Bank AG due to corporate actions. Effective date will be September 27, 2010.

## 1. Product Overview

| Product Code | Futures on | Underlying ISIN | Eurex Country Code | Product Currency | Product ISIN | Product Code of Flexible Futures | |
|---|---|---|---|---|---|---|---|
| | | | | | | Cash | Physical |
| DBKG | Deutsche Bank AG | DE0005140008 | DE01 | EUR | DE000A1EZRV5 | DBK4 | DBK5 |

| Product Code | Contract Size | Minimum Price Change | Minimum Block Trade Size | Product Group |
|---|---|---|---|---|
| DBKG | 100 | 0.001 | 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 country codes, 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 as of the start of trading under:

**www.eurexchange.com > Documents > Rules & Regulations**

## 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 the start of trading on the Eurex website under:

**www.eurexchange.com > Clearing > Risk & Margining > Risk Parameters**

## 4. Mistrade Parameters

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

**www.eurexchange.com > Trading > Products > Equity Derivatives > Single Stock Futures**

## 5. Transaction Limits

In general, the same value which currently relates to futures denominated in the relevant currency will apply. Detailed information has been published on the Eurex website under:

**www.eurexchange.com > 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:

**www.eurexchange.com > Trading > Products > Vendor Product Code Search**

**8. Position Limits**

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

**www.eurexchange.com > Trading > Products > Equity Derivatives > Equity Options or Single Stock Futures > Selection by Country**

## 2. Futures on Fuchs Petrolub AG: Adjustment of Minimum Price Change

The Minimum Price Change of Futures on Fuchs Petrolub (FPEF) will be adjusted from EUR 0.0001 to EUR 0.001.

Frankfurt, September 24, 2010