X-pand into the Future

e u r e x *circular 224/13*

Date: 16 October 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 Nielsen Holdings N.V. and Swedbank AB Namn-Aktier A o.N.

Contact: Derivatives Trading Operations, T +49-69-211-1 12 10

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 Board of Eurex Deutschland and the Executive Board of Eurex Zürich AG decided effective **21 October 2013** to introduce Single Stock Futures on Nielsen Holdings N.V. and Swedbank AB Namn-Aktier A o.N.

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Single Stock Futures: Introduction of SSFs on Nielsen Holdings N.V. and Swedbank AB Namn-Aktier A o.N.

1. Product overview

Product code	Future on	Underlying ISIN	Group ID	Product currency	Product ISIN	Product code of Flexible Future	
						Cash	Physi-cal
NSLF	Nielsen Holdings N.V.	NL0009538479	US01	USD	DE000A1YDUQ4	N4LF	------
SWEF	Swedbank AB Namn-Aktier A o.N.	SE0000242455	SE01	EUR	DE000A1YDUR2	S4EF	------

Product code	Contract size	Minimum price change	Minimum size for Block Trades	Product group
NSLF	100	0,0001	1	XNCFSU
SWEF	100	0,0001	1	XNCFSE

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 T7. 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:

6. Prisma eligibility

All futures and options on equities and equity indices are eligible for usage in Prisma. If you wish to inquire about Prisma eligibility of individual Eurex products, please call Risk Control on tel. +49-69-211-1 24 52.

7. Transaction fees

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

8. 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

16 October 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 of Shares of	Product-ID	Group ID*	Cash Market-ID*	Contract Size	Minimum Price Change	Currency **
[…]						
Nielsen Holdings N.V.	NSLF	US01	XNYS	100	0.0001	USD
Swedbank AB Namn-Aktier A o.N.	SWEF	SE01	XSSE	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

[…]