X-pand into the Future

eurex *circular 198/12*

Date: 5 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 14 new SSFs on US 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 at Eurex Deutschland and Eurex Zürich

Summary:

The Management Boards of the Eurex Exchanges approved the introduction of new Single Stock Futures (SSFs) on The Buckle Inc., R. R. Donnelley & Sons Company, Federated Investors Inc., Frontier Communication Corp., Gamestop Corporation, hhgregg Inc., James River Coal Inc., Quicksilver Resources Inc., Park National Corporation, RPC Inc., Strayer Education Inc., Supervalue Inc., Exco Resources Inc., Zipcar Inc.

Effective date will be **7 September 2012**.

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Single Stock Futures: Introduction of 14 new SSFs on US underlying instruments

1. Product overview

Product Code	Future on	Underlying ISIN	Group ID	Product Currency	Product ISIN	Product Code of Flexible Future	
						Cash	Physi-cal
BKEF	The Buckle Inc.	US1184401065	US01	USD	DE000A1PH407	BKE4	-
DLLF	R. R. Donnelley & Sons Company	US2578671016	US02	USD	DE000A1PH4W4	D4LF	-
FIIF	Federated Investors Inc.	US3142111034	US01	USD	DE000A1PH456	FI4F	-
FTRF	Frontier Communication Corp.	US35906A1088	US02	USD	DE000A1PH449	F4RF	-
GMEF	Gamestop Corporation	US36467W1099	US01	USD	DE000A1PH4V6	GM4F	-
HGGF	hhgregg Inc.	US42833L1089	US01	USD	DE000A1PH480	HG4F	-
JRCF	James River Coal Inc.	US4703552079	US02	USD	DE000A1PH4Y0	JR4F	-
KWKF	Quicksilver Resources Inc.	US74837R1041	US01	USD	DE000A1PH423	KW4F	-
PRKF	Park National Corporation	US7006581075	CA02	USD	DE000A1PH464	P4KF	-
RLDF	RPC Inc.	US7496601060	US01	USD	DE000A1PH4X2	RL4F	-
SQEF	Strayer Education Inc.	US8632361056	US02	USD	DE000A1PH431	SQ4F	-
SVUF	Supervalue Inc.	US8685361037	US01	USD	DE000A1PH498	S4UF	-
XCOF	Exco Resources Inc.	US2692794025	US01	USD	DE000A1PH472	XC4F	-
ZIPF	Zipcar Inc.	US98974X1037	US02	USD	DE000A1PH4Z7	Z4LF	-

Product Code	Contract Size	Minimum Price Change	Minimum Block Trade Size	Product Group
BKEF	100	0.0001	1	XNCFSU
DLLF	100	0.0001	1	XNCFSU
FIIF	100	0.0001	1	XNCFSU
FTRF	100	0.0001	1	XNCFSU
GMEF	100	0.0001	1	XNCFSU
HGGF	100	0.0001	1	XNCFSU
JRCF	100	0.0001	1	XNCFSU
KWKF	100	0.0001	1	XNCFSU
PRKF	100	0.0001	1	XNCFSU

RLDF	100	0.0001	1	XNCFSU
SQEF	100	0.0001	1	XNCFSU
SVUF	100	0.0001	1	XNCFSU
XCOF	100	0.0001	1	XNCFSU
ZIPF	100	0.0001	1	XNCFSU

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

5 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 **
[…]						
Exco Resources Inc.	XCOF	US01	XNYS	100	0.0001	USD
Federated Investors Inc.	FIIF	US01	XNYS	100	0.0001	USD
Frontier Communication Corp.	FTRF	US02	XNAS	100	0.0001	USD
Gamestop Corporation	GMEF	US01	XNYS	100	0.0001	USD
hhgregg Inc.	HGGF	US01	XNYS	100	0.0001	USD
James River Coal Inc.	JRCF	US02	XNAS	100	0.0001	USD
Park National Corporation	PRKF	CA02	XASE	100	0.0001	USD
Quicksilver Resources Inc.	KWKF	US01	XNYS	100	0.0001	USD
R. R. Donnelley & Sons Company	DLLF	US02	XNAS	100	0.0001	USD
RPC Inc.	RLDF	US01	XNYS	100	0.0001	USD
Strayer Education Inc.	SQEF	US02	XNAS	100	0.0001	USD
Supervalue Inc.	SVUF	US01	XNYS	100	0.0001	USD
The Buckle Inc.	BKEF	US01	XNYS	100	0.0001	USD
Zipcar Inc.	ZIPF	US02	XNAS	100	0.0001	USD
[…]						

* 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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