X-pand into the Future

eurex circular 255/11

Date: October 19, 2011
Recipients: All Trading Members of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Jürg Spillmann

⚠ **Action required**

Single Stock Futures: Introduction of a new SSF on Evraz Group S.A. due to a Corporate Action

Related Eurex Circular: 254/11

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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 a new Single Stock Future on Evraz Group S.A. due to a corporate action.

Effective date will be **October 26, 2011.**

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Single Stock Futures: Introduction of a new SSF on Evraz Group S.A. due to a Corporate Action

The Management Boards of the Eurex Exchanges and the Executive Board of Eurex Clearing AG approved the introduction of a new Single Stock Future on Evraz Group S.A. due to a corporate action.

Effective date will be October 26, 2011.

1. Product Overview

Product Code	Future on	Underlying ISIN	Eurex Group ID	Product Currency	Product ISIN	Product Code of Flexible Future	
						Cash	Physical
HK1G	Evraz S.A.	US30050A2024	RU01	USD	DE000A1MANR8	HK4G	------

Product Code	Contract Size	Minimum Price Change	Minimum Block Trade Size	Product Group
HK1G	100	0.0001	1	XNCFSU

2. Contract Specifications and Product Parameters

Generally, contract specifications for the new Single Stock Future 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 as of start of trading under:

www.eurexchange.com > Documents > Rules & Regulations > Contract Specifications

For direct access to the document click on the following link:

http://www.eurexchange.com/documents/regulations/contract_specifications_en.html

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:

www.eurexchange.com > Clearing > Risk & Margining > Risk Parameters & Initial Margins

For direct access to the document click on the following link:

http://www.eurexchange.com/clearing/risk/parameters_en.html

4. Mistrade Parameters and Position Limits

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

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

For direct access to the document click on the following link:

http://www.eurexchange.com/trading/products/EQU/FUT/products_en.html

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:

www.eurexchange.com > Technology > Transaction Limits

For direct access to the document click on the following link:

http://www.eurexchange.com/technology/transaction_limits_en.html

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:

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

For direct access to the document click on the following link:

http://www.eurexchange.com/trading/products/vendor_product_code_search_en.html

October 19, 2011

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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 **
[…]						
Evraz Group S.A.	HK1G	RU11	XLON	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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