X-pand into the Future

e u r e x *circular 169/10*

Date: Frankfurt, September 8, 2010
Recipients: All Trading Members of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Peter Reitz

Single Stock Futures: Introduction of two New U.S. SSFs

Related Eurex Circular: 232/07

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Content may be most important for:

Ü All departments

Attachment:

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 and the Executive Board of Eurex Clearing AG approved the introduction of stock futures on the U.S. American companies Coca-Cola Enterprises Inc. and salesforce.com Inc. with effect from **September 13, 2010**.

Single Stock Futures: Introduction of two New U.S. SSFs

The Management Boards of the Eurex Exchanges and the Executive Board of Eurex Clearing AG approved the introduction of stock futures on the U.S. American companies Coca-Cola Enterprises Inc. and salesforce.com Inc. with effect from September 13, 2010.

To implement this decision, Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich will be adapted as shown in the attachment with effect from September 13, 2010.

1. Product Overview

Futures on	Underlying ISIN	Group ID	Product Currency	Product Code	Product ISIN	Product Code Flexible Futures		Contract Size	Minimum Price Change
						Cash	Physical		
Coca-Cola Enterprises Inc.	US1912191046	US01	USD	CEEF	DE000A1EZL05	C4EF	-	100	0.0001
salesforce.com Inc.	US79466L3024	US01	USD	FOOF	DE000A1EZMA0	FO4F	-	100	0.001

For the U.S. American SSFs only cash-settled Flexible Futures will be available as of the start of trading.

2. Contract Specifications and Product Parameters

Contract specifications for the new products are in line with the existing Single Stock Futures with the relevant Eurex group ID US01, also in terms of last trading day, settlement and determination of the daily and final settlement prices, trading hours and trading calendar.

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 the path:

www.eurexchange.com > Documents > Rules & Regulations

3. Admission to OTC Block-Trading

The new SSFs will be admitted to OTC block-trading. Minimum Block Trade Size will be one contract.

4. Product Group

Group ID	Product Group	Settlement Location Unit	Regulatory Status	Settlement Type	Product Type	Product Segment	Product Currency	Product Group ID					
US01	Equity Futures cash-settled	-	N	C	F	SSF	USD	X	N	C	F	S	U

For details of the product groups please see the table below:

	Product Segment																		Product Type			Product Currency				Settlement Type						Settlement Location Unit (SLU)						Regulatory Status		
Attributes	Interest Rate	Money Market	Equity Options	Exchange Traded Funds	Single Stock Futures	Equity Index	Volatility Index	Credit Derivatives	EEX Phelix Futures&Options	EEX German Power	EEX French Power	EEX Gas EGT	EEX Gas BEB	EEX EUA	EEX Coal	ENDEX Dutch Power	ENDEX Belgian Power	ENDEX Gas TTF	Future	Option	Future / Option	Euro	Swiss francs	GBP	USD	Cash	Physical Delivery	Derivate	Physical / Derivate	Cash / Physical	Cash / Derivate	CBON	CHF	EXS	Crest	FCUR	NEXS	Fully Approved	Approved w/o CCorp	Non-Approved
Abbr.	I	M	E	F	S	Q	V	C	P	D	N	G	B	A	K	U	W	T	F	O	H	E	C	G	U	C	P	D	F	S	E	B	S	E	C	F	N	F	A	N

Further details with regard to product assignment and product groups can be found in Eurex circular 232/07, section 1.6.

5. Risk Parameters

You will receive the relevant risk parameters via 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 the path:

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

6. Mistrade Parameters

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

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

7. Transaction Limits

The same values which currently relate to existing SSFs in the relevant Eurex group ID US01 will apply. Detailed information has been published on the Eurex website under:

www.eurexchange.com > Technology > Transaction Limits

8. Transaction Fees

Transaction fees for U.S. American SSFs amount to USD 0.30 per contract; there is a fee cap for OTC Block Trades of USD 300.00 in each case.

9. 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

Frankfurt, September 8, 2010

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AMENDMENTS ARE MARKED AS FOLLOWS:

ADDITIONS 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
[…]						
Coca-Cola Enterprises Inc.	CEFF	US01	XNYS	100	0,0001	USD
salesforce.com Inc.	FOOF	US01	XNYS	100	0,001	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 serve. amongst others. the purpose of determining a market place for the price of the share underlying the contract.

** The minimum price change with regard to share futures with assigned group ID GB01 refers to Pence.

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