X-pand into the Future

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Single Stock Futures: Introduction of a new SSF on Research in Motion Ltd.

Related Eurex Circulars: 232/07

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Content may be most important for:

Ü All departments

Attachments:

none

Summary:

The Management Boards of the Eurex Exchanges and the Executive Board of Eurex Clearing AG approved the introduction of equity futures on Research in Motion Ltd. with effect from **June 10, 2010**.

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Single Stock Futures: Introduction of a new SSF on Research in Motion Ltd.

The Management Boards of the Eurex Exchanges and the Executive Board of Eurex Clearing AG approved the introduction of equity futures on Research in Motion Ltd. with effect from June 10, 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 June 10, 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		
Research in Motion Ltd.	CA7609751028	US02	USD	RIMF	DE000A1DK2D7	R4MF	-	100	0.0001

For this U.S. American SSF only cash-settled Flexible Futures will be available at start of trading.

2. Contract Specifications and Product Parameters

Generally, contract specifications for the new product are in line with the existing Single Stock Futures with the relevant Eurex group ID US02, 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 the path:

www.eurexchange.com > Documents > Rules & Regulations

3. Admission to OTC Block-Trading

The new SSF 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					
US02	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	Swissfrancs	GBP	USD	Cash	Physical Delivery	Derivate	Physical / Derivate	Cash / Physical	Cash / Derivate	CBON	CHF	EXS	Crest	FCUR	NEXS	Fully Approved	Approved w/o CComp	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 assignment of products and product groups can be found in Eurex circular 232/07, para. 1.6

5. 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 the path:

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

6. Mistrade Parameters

Mistrade Ranges for the new product 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

In general, the same values which currently relate to existing SSFs in the relevant Eurex group ID US02 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 limited fee 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, June 8, 2010