X-pand into the Future

# eurex circular 133/11

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**Recipients:** All Trading Members of Eurex Deutschland and Eurex Zürich and Vendors
**Authorized by:** Thomas Book

**Action required**

## Single Stock Futures: Introduction of new SSFs on shares of AB Volvo B, TNT Express NV and PostNL NV

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**Content may be most important for:**

➲ All Departments

**Attachment:**

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 Single Stock Futures on AB Volvo B, TNT Express NV and PostNL NV.

Effective date will be **June 1, 2011**.

# Single Stock Futures: Introduction of new SSFs on shares of AB Volvo B, TNT Express NV and PostNL NV

The Management Boards of the Eurex Exchanges and the Executive Board of Eurex Clearing AG approved the introduction of Single Stock Futures on AB Volvo B, TNT Express NV and PostNL NV.

Effective date will be June 1, 2011.

## 1. Product Overview

| Product Code | Future on | Underlying ISIN | Eurex Group ID | Product Currency | Product ISIN | Product Code of Flexible Future | |
|---|---|---|---|---|---|---|---|
| | | | | | | Cash | Physical |
| VOLF | AB Volvo B | SE0000115446 | SE01 | EUR | DE000A1KQNG1 | 4OLF | NA |
| TNEF | TNT Express NV | NL0009739424 | NL01 | EUR | DE000A1KQNF3 | TN4F | TN5F |
| PNLF | PostNL NV | NL0009739416 | NL01 | EUR | DE000A1KQNT4 | P4LF | P5LF |

| Product Code | Contract Size | Minimum Price Change | Minimum Block Trade Size | Product Group |
|---|---|---|---|---|
| VOLF | 100 | 0.0001 | 1 | XNCFSE |
| TNEF | 100 | 0.0001 | 1 | ENSFSE |
| PNLF | 100 | 0.0001 | 1 | ENSFSE |

## 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 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**

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

**www.eurexchange.com > Trading > 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 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:

**www.eurexchange.com > Trading > 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

**8. Position Limits**

At the start of trading, the position limits will be published on the Eurex website under:

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

For direct access to the document click on the following link:
http://www.eurexchange.com/trading/products/EQU_en.html

May 27, 2011

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**CHANGES ARE MARKED AS FOLLOWS:**

**AMENDMENTS ARE UNDERLINDED**

**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 ** |
|---|---|---|---|---|---|---|
| […] | | | | | | |
| AB Volvo - B shares | VOLF | SE01 | XSSE | 100 | 0,0001 | EUR |
| PostNL NV | PNLF | NL01 | XAMS | 100 | 0,0001 | EUR |
| TNT Express NV | TNEF | NL01 | XAMS | 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, 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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