X-pand into the Future

e u r e x *circular 092/12*

Date: May 3, 2012
Recipients: All Trading Participants of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Jürg Spillmann

Action required

Single Stock Futures: Introduction of six new SSFs on Amadeus FiRe AG, Bechtle AG, Brenntag AG, Duerr AG, Pfeiffer Vacuum Technology AG and RATIONAL AG

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Content may be most important for:

Ü 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 approved the introduction of six new Single Stock Futures on Amadeus FiRe AG, Bechtle AG, Brenntag AG, Duerr AG, Pfeiffer Vacuum Technology AG and RATIONAL AG.

Effective date will be **May 7, 2012**.

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1. Product Overview

Product Code	Future on	Underlying ISIN	Eurex Group ID	Product Currency	Product ISIN	Product Code of Flexible Future	
						Cash	Physical
AADF	Amadeus FiRe AG	DE0005093108	DE01	EUR	DE000A1PHMM9	AA4F	AA5F
BC8F	Bechtle AG	DE0005158703	DE01	EUR	DE000A1PHMN7	BC4F	BC5F
BNRF	Brenntag AG	DE000A1DAHH0	DE01	EUR	DE000A1PHMP2	B4RF	B5RF
DUEF	Duerr AG	DE0005565204	DE01	EUR	DE000A1PHMQ0	D4EF	D5EF
PFVF	Pfeiffer Vacuum Technology AG	DE0006916604	DE01	EUR	DE000A1PHMR8	P4VF	P5VF
RAAF	RATIONAL AG	DE0007010803	DE01	EUR	DE000A1PHMS6	RA4F	RA5F

Product Code	Contract Size	Minimum Price Change	Minimum Block Trade Size	Product Group
AADF	100	0.0001	1	ENSFSE
BC8F	100	0.0001	1	ENSFSE
BNRF	100	0.0001	1	ENSFSE
DUEF	100	0.0001	1	ENSFSE
PFVF	100	0.0001	1	ENSFSE
RAAF	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 www.eurexchange.com as of start of trading under:

Documents > Rules & 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:

Clearing > Risk & Margining > 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:

Trading & Products > 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:

Trading & Products > Products > Vendor Product Code Search

May 3, 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 ****
[…]						
Amadeus FiRe AG	AADF	DE01	XETR	100	0.0001	EUR
Bechtle AG	BC8F	DE01	XETR	100	0.0001	EUR
Brenntag AG	BNRF	DE01	XETR	100	0.0001	EUR
Duerr AG	DUEF	DE01	XETR	100	0.0001	EUR
Pfeiffer Vacuum Technology AG	PFVF	DE01	XETR	100	0.0001	EUR
RATIONAL AG	RAAF	DE01	XETR	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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