X-pand into the Future

eurex circular 275/11

Date: November 17, 2011
Recipients: All Trading Members of Eurex Deutschland and Eurex Zürich and Vendors
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Single Stock Futures/Single Stock Dividend Futures: Introduction of four new SSFs on Vodafone Group PLC, A2A S.p.A., Bouygues and Inditex, Introduction of a new SSDF on Vodafone Group PLC due to Corporate Actions

Related Eurex circulars: 225/11, 234/11, 235/11, 253/11

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Content may be most important for:	**Attachment:**
➲ All departments	Updated Annex A and Annex D 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 four new Single Stock Futures (SSFs) on Vodafone Group PLC, A2A S.p.A., Bouygues and Inditex as well a new Single Stock Dividend Future (SSDF) on Vodafone Group PLC due to corporate actions.

Effective date will be **November 21, 2011.**

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Single Stock Futures/Single Stock Dividend Futures: Introduction of four new SSFs on Vodafone Group PLC, A2A S.p.A., Bouygues and Inditex, Introduction of a new SSDF on Vodafone Group PLC due to Corporate Actions

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1. Product Overview

SSFs:

Product Code	Future on	Underlying ISIN	Eurex Group ID	Product Currency	Product ISIN	Product Code of Flexible Future	
						Cash	Physical
VODG	Vodafone Group Plc	GB00B16GWD56	GB01	GBX	DE000A1MK8F8	V4DG	------
EAMG	A2A Spa	IT0001233417	IT01	EUR	DE000A1MK8R3	EA4G	EA5G
BYGG	Bouygues	FR0000120503	FR01	EUR	DE000A1MK8E1	BY4G	BY5G
IXDI	Inditex	ES0148396015	ES01	EUR	DE000A1MK8D3	IX4I	-----

Product Code	Contract Size	Minimum Price Change	Minimum Block Trade Size	Product Group
VODG	1000	0.0001	1	XNCFSG
EAMG	1000	0.0001	1	ENSFSE
BYGG	100	0.0001	1	ENSFSE
IXDI	100	0.0001	1	XNCFSE

SSDF:

Product Code	Future on	Underlying ISIN	Eurex Group ID	Product Currency	Product ISIN	Product Code of Flexible Future	
						Cash	Physical
V3O	Div.Fut Vodafone Group Plc	--------	GB21	GBX	DE000A1MK8G6	----	---

Product Code	Contract Size	Minimum Price Change	Minimum Block Trade Size	Product Group
V3O	1000	0.01	1	XNCHYG

2. Contract Specifications and Product Parameters

Generally, contract specifications for the new SSFs and the new SSDF are in line with the existing SSFs/SSDFs with the relevant Eurex group IDs, also in terms of trading hours and trading calendar, last trading day, settlement as well as determination of the daily and final settlement prices.

The updated Annex A and Annex D 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 SSFs/SSDFs will be published on the Eurex website as of start of trading under the following paths:

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

SSDFs:

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

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

http://www.eurexchange.com/trading/products/DID/EDF/products_en.html

5. Transaction Limits

In general, the same values which currently relate to existing SSFs/SSDFs 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/SSDFs will be in line with the corresponding existing SSFs/SSDFs.

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

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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 **
[…]						
A2A S.p.A.	EAMG	IT01	XMIL	1000	0.0001	EUR
Bouygues S.A.	BYGG	FR01	XPAR	100	0.0001	EUR
Industria de Diseño Textil S.A.	IXDI	ES01	XMAD	100	0.0001	EUR
Vodafone Group PLC	VODG	GB01	XLON	1000	0.0001	GBX
[…]						

* 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

[…]

Annex D in relation to subsection 1.15 of the Contract Specifications:

Futures contracts on the dividends of Shares ("Single Stock Dividend Futures")	Product-ID	Group ID*	Cash Market-ID*	Contract Size	Minimum Price Change	Currency **
[…]						
Vodafone Group PLC	V3O	GB21	XLON	1000	0.01	GBX
[…]						

* The group ID as well as the cash market ID shall be assigned by the Eurex Exchanges according to the following table and shall merely have an internal assignment function

** GBX: Pence Sterling