X-pand into the Future

eurex circular 093/12

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, Single Stock Dividend Futures: Introduction of six new Contracts on Underlying Instruments with Group IDs AT01, CH01, DE01, FR01, FR21 and GB01 due to Corporate Actions

Related Eurex Circulars: 053/12, 056/12, 068/12, 071/12, 055/12

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Content may be most important for:	**Attachment:**
➲ All departments	Updated Annex A and Annex D 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 new Single Stock Futures (SSFs) on Schoeller-Bleckmann Oilfield Equipment AG, Banque Cantonale Vaudoise, Bilfinger Berger SE, Vivendi SA and Admiral Group PLC and the introduction of one Single Stock Dividend Future (SSDF) on Vivendi SA.

Effective date will be **May 14, 2012**.

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Single Stock Futures, Single Stock Dividend Futures: Introduction of six new Contracts on Underlying Instruments with Group IDs AT01, CH01, DE01, FR01, FR21 and GB01 due to Corporate Actions

1. Product Overview

Product Code	Future on	Underlying ISIN	Group ID	Product Currency	Product ISIN	Product Code of Flexible Future	
						Cash	Physical
SBOG	Schoeller-Bleckmann Oilfield Equipment AG	AT0000946652	AT01	EUR	DE000A1PHLK5	SB4G	SB5G
BCVG	Banque Cantonale Vaudoise	CH0015251710	CH01	CHF	DE000A1PHLG3	B4VG	------
GBFH	Bilfinger Berger SE	DE0005909006	DE01	EUR	DE000A1PHLJ7	GB4H	GB5H
VVUG	Vivendi SA	FR0000127771	FR01	EUR	DE000A1PHLL3	V34U	V35U
V3VU	Vivendi SA	XC000A1DKC44	FR21	EUR	DE000A1PHLM1	------	------
FLNH	Admiral Group PLC	GB00B02J6398	GB01	GBX	DE000A1PHLH1	FL4H	------

Product Code	Contract Size	Minimum Price Change	Minimum Block Trade Size	Product Group
SBOG	100	0.0001	1	ENSFSE
BCVG	100	0.0001	1	SNSFSC
GBFH	100	0.0001	1	ENSFSE
VVUG	100	0.0001	1	ENSFSE
V3VU	1000	0.001	1	XNCHYE
FLNH	1000	0.0001	1	XNCFSG

2. Contract Specifications and Product Parameters

Generally, contract specifications for the new SSFs and the new SSDF 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 Annexes A and D of the 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 and the new SSDF will be published on the Eurex website as of start of trading under the path for SSFs and SSDFs:

Trading & Products > Products > Equity Derivatives > Single Stock Futures

Trading & Products > Products > Dividend Derivatives > Single Stock Dividend Futures

5. Transaction Limits

The same values which currently relate to existing SSFs and SSDFs 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 and SSDF will be in line with the corresponding existing SSFs and SSDFs.

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 ****
[…]						
Banque Cantonale Vaudoise	BCVG	CH01	XSWX	100	0.0001	CHF
Admiral Group PLC	FLNH	GB01	XLON	1000	0.0001	GBX
Bilfinger Berger AG	GBFH	DE01	XETR	100	0.0001	EUR
SCHOELLER-BLECKMANN AG	SBOG	AT01	XVIE	100	0.0001	EUR
Vivendi S.A.	VVUG	FR01	XPAR	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

[…]

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 **
[…]						
Vivendi S.A.	V3VU	FR21	XPAR	1000	0.001	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 merely have an internal assignment function

** GBX: Pence Sterling