X-pand into the Future

eurex circular 085/12

Date: April 25, 2012
Recipients: All Trading Participants of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Jürg Spillmann

Action required

Single Stock Futures: Introduction of eight new SSFs on Austrian, Belgian and German Underlying Instruments

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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 approved the introduction of eight new Single Stock Futures on Balda AG, CA Immobilien Anlagen AG, AT&S Austria Techn. & Systemt. AG, Kapsch TrafficCom AG, Ackermans & van Haaren N.V., Bekaert N.V., Befimmo S.C.A and Cofinimmo S.A.

Effective date will be **April 30, 2012**.

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Single Stock Futures: Introduction of eight new SSFs on Austrian, Belgian and German Underlying Instruments

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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
BADF	Balda AG	DE0005215107	DE01	EUR	DE000A1PHKY8	BAD4	BAD5
CAIF	CA Immobilien Anlagen AG	AT0000641352	AT01	EUR	DE000A1PHKZ5	CA4F	CA5F
ATSF	AT&S Austria Techn. & Systemt. AG	AT0000969985	AT01	EUR	DE000A1PHK05	ATS4	ATS5
KTCF	Kapsch TrafficCom AG	AT000KAPSCH9	AT01	EUR	DE000A1PHK13	KT4F	KT5F
ACKF	Ackermans & van Haaren N.V.	BE0003764785	BE01	EUR	DE000A1PHK21	ACK4	ACK5
BEKF	Bekaert N.V.	BE0974258874	BE01	EUR	DE000A1PHK39	BE4F	BE5F
BEFF	Befimmo S.C.A.	BE0003678894	BE01	EUR	DE000A1PHK47	BEF4	BEF5
COFF	Cofinimmo S.A.	BE0003593044	BE01	EUR	DE000A1PHK54	COF4	COF5

Product Code	Contract Size	Minimum Price Change	Minimum Block Trade Size	Product Group
BADF	100	0.0001	1	ENSFSC
CAIF	100	0.0001	1	ENSFSC
ATSF	100	0.0001	1	ENSFSC
KTCF	100	0.0001	1	ENSFSC
ACKF	100	0.0001	1	ENSFSC
BEKF	100	0.0001	1	ENSFSC
BEFF	100	0.0001	1	ENSFSC
COFF	100	0.0001	1	ENSFSC

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

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:

Technology > Transaction Limits

6. Transaction Fees

Transaction fees for the new SSF 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

April 25, 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 **
[…]						
Balda AG	BADF	DE01	XETR	100	0.0001	EUR
CA Immobilien Anlagen AG	CAIF	AT01	XVIE	100	0.0001	EUR
AT&S Austria Techn. & Systemt. AG	ATSF	AT01	XVIE	100	0.0001	EUR
Kapsch TrafficCom AG	KTCF	AT01	XVIE	100	0.0001	EUR
Ackermans & van Haaren N.V.	ACKF	BE01	XBRU	100	0.0001	EUR
Bakaert N.V.	BEKF	BE01	XBRU	100	0.0001	EUR
Befimmo S.C.A.	BEFF	BE01	XBRU	100	0.0001	EUR
Cofinimmo S.A.	COFF	BE01	XBRU	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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