X-pand into the Future

eurex circular 159/11

Date: June 16, 2011
Recipients: All Trading Members of Eurex Deutschland and Eurex Zürich and Vendors
Authorised by: Peter Reitz

Action required

Single Stock Futures: Introduction of six new SSFs on Air Berlin PLC, Basler Kantonalbank, Jerónimo Martins, Partners Grp Holding AG, Xilinx Inc. and Zardoya Otis SA

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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 six new Single Stock Futures on Air Berlin PLC (AB1F), Basler Kantonalbank (BSKF), Jerónimo Martins (JEMF), Partners Grp Holding AG (PGHF), Xilinx Inc. (XIXF) and Zardoya Otis SA (ZDOH) with effect from **June 20, 2011**.

Single Stock Futures: Introduction of six new SSFs on Air Berlin PLC, Basler Kantonalbank, Jerónimo Martins, Partners Grp Holding AG, Xilinx Inc. and Zardoya Otis SA

The Management Boards of the Eurex Exchanges and the Executive Board of Eurex Clearing AG approved the introduction of six new Single Stock Futures on Air Berlin PLC (AB1F), Basler Kantonalbank (BSKF), Jerónimo Martins (JEMF), Partners Grp Holding AG (PGHF), Xilinx Inc. (XIXF) and Zardoya Otis SA (ZDOH).

Effective date will be June 20, 2011.

1. Product Overview

Product Code	Future on	Underlying ISIN	Eurex Group ID	Product Currency	Product ISIN	Product Code of Flexible Future	
						Cash	Physical
AB1F	Air Berlin PLC	GB00B128C026	DE01	EUR	DE000A1KQQ03	A41F	A51F
BSKF	Basler Kantonalbank	CH0009236461	CH01	CHF	DE000A1KQQY7	BS4F	--
JEMF	Jerónimo Martins	PTJMT0AE0001	PT01	EUR	DE000A1KQQ11	JE4F	--
PGHF	Partners Grp Holding AG	CH0024608827	CH01	CHF	DE000A1KQQX9	P4HF	P5HF
XIXF	Xilinx Inc.	US9839191015	US02	USD	DE000A1KQQZ4	XI4F	--
ZDOH	ZARDOYA-OTIS	ES0184933812	ES01	EUR	DE000A1KQQM2	ZD4H	ZD5H

Product Code	Contract Size	Minimum Price Change	Minimum Block Trade Size	Product Group
AB1F	100	0.0001	1	ENSFSE
BSKF	100	0.0001	1	SNSFSC
JEMF	100	0.0001	1	XNCFSE
PGHF	100	0.0001	1	SNSFSC
XIXF	100	0.0001	1	XNCFSU
ZDOH	100	0.0001	1	XNCFSE

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 last trading day, settlement, determination of the daily and final settlement prices as well as trading hours and trading calendar.

The updated Annex A of the 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 following path:

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

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

June 16, 2011

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MODIFICATIONS 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**
[…]						
Air Berlin PLC	AB1F	DE01	XFRA	100	0,0001	EUR
Basler Kantonalbank	BSKF	CH01	XSWX	100	0,0001	CHF
Jerónimo Martins	JEMF	PT01	XLIS	100	0,0001	EUR
Partners Grp Holding AG	PGHF	CH01	XSWX	100	0,0001	CHF
Xilinx Inc.	XIXF	US01	XNAS	100	0,0001	USD
Zardoya Otis S.A.	ZDOH	ES01	XMAD	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 other 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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