X-pand into the Future

eurex *circular 158/12*

Date: July 24, 2012
Recipients: All Trading Participants of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Thomas Book

Action required

Single Stock Futures, Single Stock Dividend Futures: Introduction of a new SSF and a new SSDF on Credit Suisse Group AG due to a Corporate Action

Related Eurex Circular: 154/12

Contact: Derivatives Trading Operations, tel. +49-69-211-1 12 10

Content may be most important for:	**Attachment:**
Ü All departments	Updated Annexes A and D of the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich

Summary:

The Management Boards of Eurex Deutschland and Eurex Zürich took the following decision effective **July 25, 2012**:

Introduction of a new Single Stock Futures (SSF) and a new Single Stock Dividend Future (SSDF) on Credit Suisse Group AG (CSGH, C3SG) due to a corporate action.

Eurex Deutschland
Börsenplatz 4
60313 Frankfurt/Main
Mailing address:
60485 Frankfurt/Main
Germany

T +49-69-211-1 17 00
F +49-69-211-1 17 01
memberservices@eurexchange.com
Internet:
www.eurexchange.com

Management Board:
Thomas Book, Michael Peters,
Andreas Preuss, Peter Reitz,
Jürg Spillmann

ARBN: 101 013 361

Single Stock Futures, Single Stock Dividend Futures: Introduction of a new SSF and a new SSDF on Credit Suisse Group AG due to a Corporate Action

1. Product Overview

Product Code	Future on	Underlying Instrument ISIN	Eurex Group ID	Eurex Product Currency	Product ISIN	Product Code Flexible Future	
						Cash	Phy-sical
CSGH	Credit Suisse Group AG	CH0012138530	CH01	CHF	DE000A1PHW27	CS4H	CS5H
C3SG	Credit Suisse Group AG Dividends	XC000A1HTZS2	CH21	CHF	DE000A1PHW35	------	------

Product Code	Contract Size	Minimum Price Change	Minimum Block Trade Size	Product Group
CSGH	100	0.0001	1	SNSFSC
C3SG	1000	0.001	1	XNCHYC

2. Contract Specifications and Product Parameters

Generally, contract specifications for the new SSF 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 SSF and the new SSDF will be published on the Eurex website as of start of trading under the links for SSFs and SSDFs, respectively:

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 IDs will apply. Detailed information has been published on the Eurex website under:

Technology > Transaction Limits

6. Transaction Fees

Transaction fees for the new SSF and the new SSDF 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 link:

Trading & Products > Products > Vendor Product Code Search

July 24, 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 **
[…]						
Credit Suisse Group AG	CSGH	CH01	XVTX	100	0.0001	CHF
[…]						

* 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 1.14 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 **
[…]						
Credit Suisse Group AG	C3SG	CH21	XVTX	1000	0.001	CHF
[…]						

* 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