X-pand into the Future

e u r e x *circular 008/12*

Date: January 18, 2012
Recipients: All Trading Participants of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Jürg Spillmann

High priority

Single Stock Futures: Introduction of three SSFs on Canadian underlying Instruments

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

Summary:

The Management Boards of the Eurex Exchanges passed the decision to introduce three Single Stock Futures (SSFs) on Canadian underlying instruments effective **January 23, 2012**.

Single Stock Futures: Introduction of three SSFs on Canadian underlying Instruments

1. Introduction Date

The Management Boards of the Eurex Exchanges decided to introduce three new Single Stock Futures on Canadian underlying instruments effective January 23, 2012.

2. Product Overview

Product code	Futures on	ISIN of underlying instrument	Group ID	Product currency	Product ISIN
Introduction effective January 23, 2012					
ELOF	Eldorado Gold Corporation	CA2849021035	CA01	USD	DE000A1MK747
MGIF	Magna International Inc.	CA5592224011	CA01	USD	DE000A1MK7Y1
TZ1F	Transalta Corporation	CA89346D1078	CA01	USD	DE000A1MK7U9

Product code	Product code of Flexible Futures		Contract size	Minimum price change	Minimum size for block trades	Product group
	Cash	Phy-sical				
ELOF	E4OF	-	100	0.0001	1	XNCFSU
MGIF	M4IF	-	100	0.0001	1	XNCFSU
TZ1F	TZ4F	-	100	0.0001	1	XNCFSU

3. Contract Specifications and Product Parameters

Generally, the contract specifications for the new Single Stock Futures are in line with those for already existing Single Stock Futures, especially in terms of last trading day, trading hours and 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 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

4. 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 click on the following link:
http://www.eurexchange.com/clearing/risk/parameters_en.html

5. Mistrade Parameters and Position Limits

At start of trading, mistrade ranges and position limits for the new SSFs will be published on the Eurex website under:

www.eurexchange.com > Trading & Products > 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

6. Transaction Limits

Detailed information will be published on the Eurex website under the path:

www.eurexchange.com > Technology > Transaction Limits

For direct access click on the following link:
http://www.eurexchange.com/technology/transaction_limits_en.html

7. Transaction Fees

Transaction fees for the new SSFs will be in line with those for existing SSFs denominated in USD.

8. Data Vendor Codes

At 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 click on the following link:
http://www.eurexchange.com/trading/products/vendor_product_code_search_en.html

January 18, 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 **
[…]						
Eldorado Gold Corporation	ELOF	CA01	XNYS	100	0.0001	USD
Magna International Inc.	MGIF	CA01	XNYS	100	0.0001	USD
Transalta Corporation	TZ1F	CA01	XNYS	100	0.0001	USD
[…]						

* 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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