X-pand into the Future

e u r e x *circular 114/12*

Date: May 29, 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 one SSF and one SSDF on Air Liquide S.A. and SSFs on ElringKlinger AG, Azimut Holding SpA and Eurazeo due to Corporate Actions

Related Eurex Circulars: 073/12, 075/12, 082/12, 086/12,105/12

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

Content may be most important for:

Ü All departments

Attachment:

Updated Annexes A and D of 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 decisions effective **June 4, 2012**:

Introduction of a Single Stock Future (SSF) and a Single Stock Dividend Future (SSDF) on Air Liquide S.A. (AIRJ, A3IR), and introduction of SSFs on ElringKlinger AG (ZILG), Azimut Holding SpA (HDBH) and Eurazeo (RFXH).

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Single Stock Futures, Single Stock Dividend Futures: Introduction of one SSF and one SSDF on Air Liquide S.A. and of SSFs on ElringKlinger AG, Azimut Holding SpA and Eurazeo due to Corporate Actions

1. Product Overview

Product Code	Future on	Underlying ISIN	Group ID	Product Curren-cy	Product ISIN	Product Code of Flexible Future	
						Cash	Physi-cal
AIRJ	Air Liquide S.A.	FR0000120073	FR01	EUR	DE000A1PHNK1	AI4J	AI5J
A3IR	Air Liquide Dividends	XC000A1DKC69	FR21	EUR	DE000A1PHNL9	------	-------
ZILG	ElringKlinger AG	DE0007856023	DE01	EUR	DE000A1PHNM7	ZI4G	ZI5G
HDBH	Azimut Holding SpA	IT0003261697	IT01	EUR	DE000A1PHNN5	HD4H	HD5H
RFXH	Eurazeo	FR0000121121	FR01	EUR	DE000A1PHNP0	RF4H	RF5H

Product Code	Contract Size	Minimum Price Change	Minimum Block Trade Size	Product Group
AIRJ	100	0.0001	1	ENSFSE
A3IR	1000	0.001	1	XNCHYE
ZILG	100	0.0001	1	ENSFSE
HDBH	1000	0.0001	1	ENSFSE
RFXH	100	0.0001	1	ENSFSE

2. Contract Specifications and Product Parameters

Generally, contract specifications for the new SSFs and 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 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 29, 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 ****
[…]						
Air Liquide S.A.	AIRJ	FR01	XPAR	100	0.0001	EUR
ElringKlinger AG	ZILG	DE01	XETR	100	0.0001	EUR
Eurazeo	RFXH	FR01	XPAR	100	0.0001	EUR
Azimut Holding SpA	HDBH	IT01	XMIL	1000	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 **
[…]						
Air Liquide Dividends	A3IR	FR21	XETR	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

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