X-pand into the Future

eurex circular 067/13

Date: 16 April 2013
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 new SSFs on Swiss Re and SGS S.A. and one SSDF on Swiss Re due to corporate actions

Related Eurex Circulars: 020/13, 033/13

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Content may be most important for:	**Attachments:**
➲ 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 the Eurex Exchanges approved the introduction of new Single Stock Futures (SSFs) on Swiss Re and SGS S.A. as well as the introduction of one Single Stock Dividend Future (SSDF) on Swiss Re.

Effective date will be **22 April 2013**.

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Single Stock Futures, Single Stock Dividend Futures: Introduction of new SSFs on Swiss Re and SGS S.A. and one SSDF on Swiss Re due to corporate actions

1. Product overview

Product code	Future on	Underlying ISIN	Eurex group ID	Product currency	Product ISIN	Product code of Flexible Future	
						Cash	Physi-cal
S3RE	SWISS RE AG DIVIDENDS	XC000A1HTZW4	CH21	CHF	DE000A1XQU69	-----	-----
SGSL	SGS S.A.	CH0002497458	CH01	CHF	DE000A1XQU36	SG4L	SG5L
SREH	SWISS RE AG	CH0126881561	CH01	CHF	DE000A1XQU28	SR4H	SR5H

Product code	Contract size	Minimum price change	Minimum Block Trade size	Product group
S3RE	1000	0.001	1	XNCHYC
SGSL	10	0.0001	1	SNSFSC
SREH	100	0.0001	1	SNSFSC

2. Contract specifications and product parameters

Generally, contract specifications for the new SSFs 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 and determination of the daily and final settlement prices.

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:

Resources > Rules and 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:

Market data > Clearing data > Risk parameters and initial margins

4. Mistrade parameters and position limits

Mistrade ranges and position limits for the new SSFs and the new SSDF will be published on the Eurex website as of start of trading under the path for SSFs and SSDFs:

Products > Equity Derivatives > Single Stock Futures

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 the new 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 link:

Products > Vendor Product Codes

16 April 2013

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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 **
[…]						
SGS S.A.	SGSL	CH01	XVTX	10	0.0001	CHF
SWISS RE AG	SREH	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 **
[…]						
SWISS RE AG	S3RE	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

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