X-pand into the Future

# e u r e x *circular 265/13*

**Date:** 17 December 2013
**Recipients:** All Trading Participants of Eurex Deutschland and Eurex Zürich and Vendors
**Authorized by:** Jürg Spillmann

⚠ **Action required**

## Single Stock Futures:
## A. Introduction of five new Single Stock Futures on Nexans, Wolseley PLC, Kone Corp., Ageas SA/NV and Ebro Foods S.A. due to corporate actions;
## B. Introduction of two new Single Stock Futures on ACEA S.p.A. and Cermaq ASA

**Related Eurex Circulars:** 176/13, 223/13, 243/13, 250/13, 256/13

**Contact:** Derivatives Trading Operations, T +49-69-211-1 12 10

| **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 Board of Eurex Deutschland and the Executive Board of Eurex Zürich AG decided effective **19 December 2013** to introduce Single Stock Futures on Nexans, Wolseley PLC, Kone Corp., Ageas SA/NV, Ebro Foods S.A., as well as on ACEA S.p.A. and Cermaq ASA.



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, Mehtap Dinc,
Michael Peters, Andreas Preuss,
Jürg Spillmann

ARBN: 101 013 361

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# A. Introduction of five new Single Stock Futures on Nexans, Wolseley PLC, Kone Corp., Ageas SA/NV and Ebro Foods S.A. due to corporate actions;
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## 1. Product overview

| Product code | Future on | Underlying ISIN | Group ID | Product currency | Product ISIN | Product code of Flexible Future | |
|---|---|---|---|---|---|---|---|
| | | | | | | Cash | Physi-cal |
| NXSG | Nexans | FR0000044448 | FR01 | EUR | DE000A1YD4W7 | NX4G | NX5G |
| WLYH | Wolseley PLC | JE00BFNWV485 | GB01 | GBX | DE000A1YD4X5 | WL4H | ------ |
| KC4J | Kone Corp. | FI0009013403 | FI01 | EUR | DE000A1YD4Y3 | KC44 | KC45 |
| FO4H | Ageas SA/NV | BE0974264930 | BE01 | EUR | DE000A1YD4Z0 | F44H | F54H |
| AZUL | Ebro Foods S.A. | ES0112501012 | ES01 | EUR | DE000A1YD408 | AZ4L | ------ |
| ACAF | ACEA S.p.A. | IT0001207098 | IT01 | EUR | DE000A1YD457 | A4AF | A5AF |
| CEQF | Cermaq ASA | NO0010003882 | NO01 | EUR | DE000A1YD440 | C4QF | ------ |

| Product code | Contract size | Minimum price change | Minimum size for Block Trades | Product group |
|---|---|---|---|---|
| NXSG | 100 | 0.0001 | 1 | ENSFSE |
| WLYH | 1000 | 0.0001 | 1 | XNCFSG |
| KC4J | 100 | 0.0001 | 1 | ENSFSE |
| FO4H | 100 | 0.0001 | 1 | ENSFSE |
| AZUL | 100 | 0.0001 | 1 | XNCFSE |
| ACAF | 1000 | 0.0001 | 1 | ENSFSE |
| CEQF | 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 trading hours and trading calendar, last trading day, settlement and determination of the daily and final settlement prices.

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 www.eurexchange.com under the following link:

**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 Eurex Exchange's T7. 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, position limits**

Mistrade ranges and position limits for the new Single Stock Futures will be published as of start of trading on the Eurex website under the link:

**Products > Equity Derivatives > Single Stock Futures**

**5. Transaction limits**

The same values apply as for existing Single Stock Futures with the respective group ID. For details, please refer to the Eurex website under the link:

**Technology > Excessive System Usage Fee**

**6. Transaction fees**

The same transaction fees apply as for existing Single Stock Futures.

**7. Vendor codes**

As of start of trading, data vendor codes for the new instruments will be published on the Eurex website under the link:

**Products > Vendor Product Codes**

**8. Prisma eligibility**

All futures and options on equities and equity indexes are eligible for usage in Prisma. If you wish to inquire about Prisma eligibility of individual Eurex products, please call Risk Control on tel. +49-69-211-1 24 52.

17 December 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 ** |
|---|---|---|---|---|---|---|
| […] | | | | | | |
| ACEA S.p.A. | ACAF | IT01 | XMIL | 1000 | 0.0001 | EUR |
| Ebro Foods S.A. | AZUL | ES01 | XMAD | 100 | 0.0001 | EUR |
| Cermaq ASA | CEQF | NO01 | XOSL | 100 | 0.0001 | EUR |
| Ageas SA/NV | FO4H | BE01 | XBRU | 100 | 0.0001 | EUR |
| Kone Corp. | KC4J | FI01 | XHEL | 100 | 0.0001 | EUR |
| Nexans | NXSG | FR01 | XPAR | 100 | 0.0001 | EUR |
| Wolseley PLC | WLYH | GB01 | XLON | 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

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