X-pand into the Future

eurex circular 102/12

Date: May 14, 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: 1. Introduction of SSFs on Dieteren S.A., AMAG Austria Metall AG and Icade S.A., 2. Introduction of an SSF and SSDF on Deutsche Börse AG due to a Corporate Action

Related Eurex Circulars: 078/12, 072/12

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Content may be most important for:

➲ 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 the Eurex Exchanges took the following decisions effective **May 18, 2012**:

1. Introduction of Single Stock Futures (SSFs) on Dieteren S.A. (DIEF), AMAG Austria Metall AG (AM8F) and Icade S.A. (ICAF).
2. Introduction of a new SSF and Single Stock Dividend Future (SSDF) on Deutsche Börse AG (DB1H, D3B1) due to a corporate action.

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Single Stock Futures, Single Stock Dividend Futures: 1. Introduction of SSFs on Dieteren S.A., AMAG Austria Metall AG and Icade S.A., 2. Introduction of an SSF and SSDF on Deutsche Börse AG due to a Corporate Action

1. Product Overview

Product Code	Future on	Underlying ISIN	Group ID	Product Currency	Product ISIN	Product Code of Flexible Future	
						Cash	Physical
DB1H	Deutsche Börse AG	DE0005810055	DE01	EUR	DE000A1PHMG1	D41H	D51H
DIEF	Dieteren S.A	BE0974259880	BE01	EUR	DE000A1PHMW8	D4IF	D5IF
D3B1	Deutsche Börse Dividends	XC000A1DKDB3	DE21	EUR	DE000A1PHMH9	-------	------
AM8F	AMAG Austria Metall AG	AT00000AMAG3	AT01	EUR	DE000A1PHM60	A48F	A58F
ICAF	Icade S.A.	FR0000035081	FR01	EUR	DE000A1PHM78	IC4F	IC5F

Product Code	Contract Size	Minimum Price Change	Minimum Block Trade Size	Product Group
DB1H	100	0.0001	1	ENSFSE
DIEF	100	0.0001	1	ENSFSE
D3B1	1000	0.001	1	XNCHYE
AM8F	100	0.0001	1	ENSFSE
ICAF	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 14, 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 ****
[…]						
AMAG Austria Metall AG	AM8F	AT01	XVIE	100	0.0001	EUR
Deutsche Boerse AG	DB1H	DE01	XETR	100	0.0001	EUR
Dieteren S.A	DIEF	BE01	XBRU	100	0.0001	EUR
Icade S.A	ICAF	FR01	XPAR	100	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 **
[…]						
Deutsche Boerse Dividends	D3B1	DE21	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