X-pand into the Future

e u r e x *circular 017/13*

Date: 24 January 2013
Recipients: All Trading Participants of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Jürg Spillmann

⚠ **Action required**

Single Stock Futures: Introduction of new SSFs on Rexam PLC and Sky Deutschland AG due to corporate actions

Related Eurex Circulars: 008/13, 013/13

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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 approved the introduction of new Single Stock Futures (SSFs) on Rexam PLC und Sky Deutschland AG.

Effective date will be **29 January 2013**.

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Single Stock Futures: Introduction new SSFs on Rexam PLC and Sky Deutschland AG 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
REXG	Rexam PLC	GB0004250451	GB01	GBX	DE000A1RRUP0	R4XG	-
SKYG	Sky Deutschland AG	DE000SKYD000	DE01	EUR	DE000A1RRUQ8	SK4G	SK5G

Product code	Contract size	Minimum price change	Minimum Block Trade size	Product group
REXG	1000	0.0001	1	XNCFSG
SKYG	100	0.0001	1	ENSFSE

2. Contract specifications and product parameters

Generally, contract specifications for the new SSFs 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 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 will be published on the Eurex website as of start of trading under the path for SSFs:

Products > Equity Derivatives > Single Stock Futures

5. Transaction limits

The same values which currently relate to existing SSFs 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 will be in line with the corresponding existing SSFs.

7. Data vendor codes

At the start of trading, data vendor codes will be published on the Eurex website under the path:

Products > Vendor Product Codes

24 January 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 **
[…]						
Sky Deutschland AG	SKYG	DE01	XETR	100	0.0001	EUR
Rexam PLC	REXG	GB01	XLON	1000	0.0001	GBX
[…]						

* 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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