X-pand into the Future

e u r e x *circular 087/13*

Date: 29 April 2013

Recipients: All Trading Participants of Eurex Deutschland and Eurex Zürich, all Clearing Members of Eurex Clearing AG and Vendors

Authorized by: Jürg Spillmann

Action required

Single Stock Futures: Introduction of a new Single Stock Future on Telenet Group Holding N.V.

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Content may be most important for:

Ü All Departments

Attachment:

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 and the Management Board of Eurex Clearing AG have decided with effect from **2 May 2013** to introduce a new Single Stock Future on Telenet Group Holding N.V.

Single Stock Futures: Introduction of a new Single Stock Future on Telenet Group Holding N.V.

1. Product overview Single Stock Future:

Product code	Future on	Underlying ISIN	Eurex group ID	Product currency	Product ISIN	Product code of Flexible Future	
						Cash	Physi-cal
TELF	Telenet Group Holding N.V.	BE0003826436	BE01	EUR	DE000A1RRS86	T4LF	T5LF

Product code	Contract size	Minimum price change	Minimum Block Trade size	Product group
TELF	100	0.0001	1	ENSFSE

2. Contract specifications and product parameters

Generally, contract specifications for the new single stock future are in line with the existing ones with the relevant Eurex group ID, 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

A separate Eurex circular will not be distributed.

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, minimum size for cross- and pre-arranged trades, transaction fees

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. 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

29 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 **
[…]						
Telenet Group Holding N.V.	TELF	BE01	XBRU	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

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