X-pand into the Future

eurex circular 174/12

Date: August 2, 2012
Recipients: All Trading Participants of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Jürg Spillmann

Action required

Single Stock Futures: Introduction of one new SSF on Remy Cointreau S.A. due to a Corporate Action

Related Eurex Circulars: 053/12, 056/12, 068/12, 071/12, 055/12

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Content may be most important for:	**Attachment:**
➲ All departments	Updated Annex of Contract Specifications for Futures Contracts Contracts at Eurex Deutschland and Eurex Zürich

Summary:

The Management Boards of the Eurex Exchanges approved the introduction of one new Single Stock Future (SSF) on Remy Cointreau S.A.

Effective date will be **August 6, 2012**.

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Single Stock Futures: Introduction of one new SSF on Remy Cointreau S.A. 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	Physi-cal
RCOG	Remy Cointreau S.A.	FR0000130395	FR01	EUR	DE000A1PH0Q4	RC4G	RC5G

Product Code	Contract Size	Minimum Price Change	Minimum Block Trade Size	Product Group
RCOG	100	0.0001	1	ENSFSE

2. Contract Specifications and Product Parameters

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

Trading & Products > 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 SSF 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:

Trading & Products > Products > Vendor Product Code Search

August 2, 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 **
[…]						
Remy Cointreau S.A.	RCOG	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

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