X-pand into the Future

e u r e x *circular 094/14*

Date: 14 May 2014
Recipients: All Trading Participants of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Mehtap Dinc

Action required

Single Stock Futures: Introduction of SSFs on German, Italian, Norwegian, Spanish, Swiss and U.S. underlyings

Contact: Michael Durica, T +49-69-211-1 59 23, 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 to introduce Single Stock Futures with effect from **19 May 2014** on the following underlyings:

Danieli & C. RNC, Danieli & C. SpA, Enel Green Power S.P.A., Bankia S.A., Google Inc. Reg. Shares Class A DL -,001, Google Inc. Registered Shares C DL -,001, Obrascón Huarte Lain S.A., Intershop Holding AG Inhaber-Aktien SF 10, Salvatore Ferragamo SpA, Tecnicas Reunidas S.A., UnipolSai Assicurazioni SpA, World Duty Free SpA, Schibsted ASA Navne-Aksjer NK 1 and zooplus AG Inhaber-Aktien o.N.

Single Stock Futures: Introduction of SSFs on German, Italian, Norwegian, Spanish, Swiss and U.S. underlyings

1. Product overview

Product code	Future on	Underlying ISIN	Eurex Group ID	Product currency	Product ISIN	Product code of Flexible Future	
						Cash	Physi-cal
DA0F	Danieli & C. RNC	IT0000076486	IT01	EUR	DE000A11RNM4	D40F	-----
DASF	Danieli & C. SpA	IT0000076502	IT01	EUR	DE000A11RNN2	DAS4	-----
ENZF	Enel Green Power S.P.A.	IT0004618465	IT01	EUR	DE000A1RRTF3	E4ZF	E5ZF
FV0F	Bankia S.A.	ES0113307021	ES01	EUR	DE000A11RNP7	FV4F	-----
GOAF	Google Inc. Reg. Shares Class A DL -,001	US38259P5089	US02	USD	DE000A11RNQ5	GO4F	-----
GOCF	Google Inc. Registered Shares C DL -,001	US38259P7069	US02	USD	DE000A11RNR3	G4CF	-----
HUAF	Obrascón Huarte Lain S.A.	ES0142090317	ES01	EUR	DE000A11RNS1	H4AF	-----
ISZF	Intershop Holding AG Inhaber-Aktien SF 10	CH0017313948	CH01	CHF	DE000A11RNT9	IS4F	IS5F
S9LF	Salvatore Ferragamo SpA	IT0004712375	IT01	EUR	DE000A11RNU7	S9L4	-----
T5RF	Tecnicas Reunidas S.A.	ES0178165017	ES01	EUR	DE000A11RNV5	T5R4	-----
UPAF	UnipolSai Assicurazioni SpA	IT0004827488	IT01	EUR	DE000A11RNW3	U4AF	-----
WDFF	World Duty Free SpA	IT0004954662	IT01	EUR	DE000A11RNX1	W4FF	W5FF
XPGF	Schibsted ASA Navne-Aksjer NK 1	NO0003028904	NO01	EUR	DE000A11RNY9	XP4F	-----
ZO1F	zooplus AG Inhaber-Aktien o.N.	DE0005111702	DE01	EUR	DE000A11RNZ6	ZO4F	ZO5F

Product code	Contract size	Minimum price change	Minimum size for Block Trades	Product group
DA0F	1000	0.0001	1	XNCFSE
DASF	1000	0.0001	1	XNCFSE
ENZF	1000	0.0001	1	ENSFSE
FV0F	100	0.0001	1	XNCFSE
GOAF	100	0.0001	1	XNCFSU
GOCF	100	0.0001	1	XNCFSU
HUAF	100	0.0001	1	XNCFSE
ISZF	100	0.0001	1	SNSFSC
S9LF	1000	0.0001	1	XNCFSE
T5RF	100	0.0001	1	XNCFSE
UPAF	1000	0.0001	1	XNCFSE

Product code	Contract size	Minimum price change	Minimum size for Block Trades	Product group
WDFF	1000	0.0001	1	ENSFSE
XPGF	100	0.0001	1	XNCFSE
ZO1F	100	0.0001	1	ENSFSE

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 Eurex 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 products 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 within Prisma. Please refer to Risk Control at tel. +49-69-211-1 24 52 for any questions you may have regarding Prisma eligibility of certain Eurex products.

14 May 2014

****

AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

****

[…]

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 **
[…]						
Bankia S.A.	FV0F	ES01	XMAD	100	0.0001	EUR
Danieli & C. RNC	DA0F	IT01	XMIL	1000	0.0001	EUR
Danieli & C. SpA	DASF	IT01	XMIL	1000	0.0001	EUR
Enel Green Power S.P.A.	ENZF	IT01	XMIL	1000	0.0001	EUR
Google Inc. Reg. Shares A DL	GOAF	US02	XNAS	100	0.0001	USD
Google Inc. Reg. Shares C DL	GOCF	US02	XNAS	100	0.0001	USD
Intershop Holding AG	ISZF	CH01	XVTX	100	0.0001	CHF
Obrascón Huarte Lain S.A.	HUAF	ES01	XMAD	100	0.0001	EUR
Salvatore Ferragamo SpA	S9LF	IT01	XMIL	1000	0.0001	EUR
Schibsted ASA Navne-Aksjer	XPGF	NO01	XOSL	100	0.0001	EUR
Tecnicas Reunidas S.A.	T5RF	ES01	XMAD	100	0.0001	EUR
UnipolSai Assicurazioni SpA	UPAF	IT01	XMIL	1000	0.0001	EUR
World Duty Free SpA	WDFF	IT01	XMIL	1000	0.0001	EUR
Zooplus AG Inhaber-Aktien o.N.	ZO1F	DE01	XETR	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

[…]