X-pand into the Future

e u r e x *circular 250/12*

Date: 22 November 2012
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 ASML Holding N.V., Banco Popular Espanol S.A., Ryanair Holdings PLC and Lonmin PLC due to corporate actions

Related Eurex Circulars: 205/12, 241/12, 242/12, 243/12

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Content may be most important for:	**Attachment:**
Ü All departments	Updated Annex A of the Contract Specifications for Futures Contracts at Eurex Deutschland and Eurex Zürich, valid as of 27 November 2012

Summary:

The Management Boards of the Eurex Exchanges approved the introduction of new Single Stock Futures (SSFs) on ASML Holding N.V., Banco Popular Espanol S.A., Ryanair Holdings PLC and Lonmin PLC effective **27 November 2012**.

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Single Stock Futures: Introduction of new SSFs on ASML Holding N.V., Banco Popular Espanol S.A., Ryanair Holdings PLC and Lonmin PLC due to corporate actions

1. Product overview

Product Code	Future on	Underlying ISIN	Group ID	Product Currency	Product ISIN	Product Code of Flexible Future	
						Cash	Physi-cal
ASMH	ASML Holding N.V.	NL0006034001	NL01	EUR	DE000A1RRG31	AS4H	AS5H
POPG	Banco Popular Espanol S.A.	ES0113790531	ES01	EUR	DE000A1RRG49	PO4G	-
RY4I	Ryanair Holdings PLC	IE00B1GKF381	IE01	EUR	DE000A1RRG56	R44I	-
LMIG	Lonmin PLC	GB0031192486	GB01	GBX	DE000A1RRG64	LM4G	-

Product Code	Contract Size	Minimum Price Change	Minimum Block Trade Size	Product Group
ASMH	100	0.0001	1	ENSFSE
POPG	100	0.0001	1	XNCFSE
RY4I	100	0.0001	1	XNCFSE
LMIG	1000	0.0001	1	XNCFSG

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 as well as determination of the daily and final settlement prices.

The 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

22 November 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 **
[…]						
ASML Holding N.V.	ASMH	NL01	XAMS	100	0.0001	EUR
Banco Popular Espanol S.A.	POPG	ES01	XMAD	100	0.0001	EUR
Ryanair Holdings PLC	RY4I	IE01	XDUB	100	0.0001	EUR
Lonmin PLC	LMIG	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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