X-pand into the Future

eurex circular 173/13

Date: 31 July 2013
Recipients: All Trading Participants of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Michael Peters

Action required

Single Stock Futures: Introduction of SSFs on Erste Group Bank AG, ProSiebenSat.1 Media AG und Zardoya Otis S.A. following corporate actions

Related Eurex circulars: 126/13, 146/13, 151/13

Contact: Derivatives Trading Operations, T +49-69-211-1 12 10

Content may be most important for:	**Attachment:**
➲ 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 decided effective **5 August 2013** to introduce Single Stock Futures on Erste Group Bank AG, ProSiebenSat.1Media AG and Zardoya Otis S.A. following corporate actions.

eurex

Eurex Deutschland
Börsenplatz 4
60313 Frankfurt/Main
Mailing address:
60485 Frankfurt/Main
Germany

T +49-69-211-1 17 00
F +49-69-211-1 17 01
memberservices@eurexchange.com
Internet:
www.eurexchange.com

Management Board:
Thomas Book, Michael Peters,
Andreas Preuss, Peter Reitz,
Jürg Spillmann

ARBN: 101 013 361

Single Stock Futures: Introduction of SSFs on Erste Group Bank AG, ProSiebenSat.1 Media AG and Zardoya Otis S.A. following 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
EBOG	Erste Group Bank AG	AT0000652011	AT01	EUR	DE000A1XRFP9	EB4G	EB5G
PSMG	ProSiebenSat. 1Media AG	DE0007771172	DE01	EUR	DE000A1XRFQ7	P4MG	P5MG
ZDOI	Zardoya Otis S.A.	ES0184933812	ES01	EUR	DE000A1XRFR5	ZD4I	-----

Product code	Contract size	Minimum price change	Minimum size for Block Trades	Product group
EBOG	100	0.0001	1	ENSFSE
PSMG	100	0.0001	1	ENSFSE
ZDOI	100	0.0001	1	XNCFSE

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 group ID. For details, please refer to the Eurex website under the link:

Technology > Transaction limits

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 instruments will be published on the Eurex website under the link:

Products > Vendor Product Codes

31 July 2013

****

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 contracts on the dividends of Shares ("Single Stock Dividend Futures")	Product-ID	Group ID*	Cash Market-ID*	Contract Size	Minimum Price Change	Currency **
[…]						
Erste Group Bank AG	EBOG	AT01	XVIE	100	0,0001	EUR
ProSiebenSat.1Media AG	PSMG	DE01	XETR	100	0,0001	EUR
Zardoya Otis S.A.	ZDOI	ES01	XMAD	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 merely have an internal assignment function

** GBX: Pence Sterling

[…]