X-pand into the Future

eurex circular 118/13

Date: 3 May 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 Elia System Operator N.V.

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Content may be most important for:

➲ 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 Executive Board of Eurex Clearing AG have decided with effect from **6 June 2013** to introduce a new Single Stock Future (SSF) on Elia System Operator N.V.

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Single Stock Futures: Introduction of a new Single Stock Future on Elia System Operator N.V.

1. Introduction date

The Management Boards of the Eurex Exchanges and the Executive Board of Eurex Clearing AG have decided with effect from 6 June 2013 to introduce a new Single Stock Future (SSF) on Elia System Operator N.V.

2. Product overview Single Stock Future

Product code	Future on	Underlying ISIN	Eurex group ID	Product currency	Product ISIN	Product code of Flexible Future	
						Cash	Physical
ELIF	Elia System Operator N.V.	BE0003822393	BE01	EUR	DE000A1XRB12	E4IF	E5IF

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

3. Contract specifications and product parameters

Generally, contract specifications for the new SSF 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

4. 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.

5. 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:

Products > Equity Derivatives > Single Stock Futures

6. 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

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

3 June 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 contracts on the dividends of Shares ("Single Stock Dividend Futures")	Product-ID	Group ID*	Cash Market-ID*	Contract Size	Minimum Price Change	Currency **
[…]						
Elia System Operator N.V.	ELIF	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 merely have an internal assignment function

** GBX: Pence Sterling

[…]