X-pand into the Future

e u r e x *circular 134/12*

Date: June 13, 2012
Recipients: All Trading Participants of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Jürg Spillmann

Action required

Single Stock Futures: Introduction of SSFs on BIC S.A., Accor S.A., AMAG Austria Metall AG, Havas S.A., Abertis Infraestructuras S.A, Hermes International S.A. and Wendel S.A. due to Corporate Actions

Related Eurex Circulars: 084/12, 097/12, 104/12, 108/12, 109/12, 110/12, 123/12

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

Summary:

The Management Boards of the Eurex Exchanges approved the introduction of new Single Stock Futures (SSFs) on BIC S.A. (BIFH), Accor S.A. (ACRI), AMAG Austria Metall AG (AM8G), Havas S.A. (HAVG), Abertis Infraestructuras S.A. (ABEK), Hermes International S.A. (HMIH) and Wendel S.A. (MFXH).

Effective date will be **June 19, 2012**.

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1. Product Overview

Product Code	Future on	Underlying ISIN	Eurex Group ID	Product Curren-cy	Product ISIN	Product Code of Flexible Future	
						Cash	Physi-cal
BIFH	BIC S.A.	FR0000120966	FR01	EUR	DE000A1PHNU0	BI4H	BI5H
ACRI	Accor S.A.	FR0000120404	FR01	EUR	DE000A1PHNV8	AC4I	AC5I
AM8G	AMAG Austria Metall AG	AT00000AMAG3	AT01	EUR	DE000A1PHN02	A48G	A58G
HAVG	Havas S.A.	FR0000121881	FR01	EUR	DE000A1PHNW6	HA4G	HA5G
ABEK	Abertis Infraestructuras S.A.	ES0111845014	ES01	EUR	DE000A1PHSK0	AB4K	AB5K
HMIH	Hermes International S.A.	FR0000052292	FR01	EUR	DE000A1PHSL8	HM4H	HM5H
MFXH	Wendel S.A.	FR0000121204	FR01	EUR	DE000A1PHSM6	MF4H	MF5H

Product Code	Contract Size	Minimum Price Change	Minimum Block Trade Size	Product Group
BIFH	100	0.0001	1	ENSFSE
ACRI	100	0.0001	1	ENSFSE
AM8G	100	0.0001	1	ENSFSE
HAVG	100	0.0001	1	ENSFSE
ABEK	100	0.0001	1	XNCFSE
HMIH	100	0.0001	1	ENSFSE
MFXH	100	0.0001	1	ENSFSE

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 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:

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 SSFs 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 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:

Trading & Products > Products > Vendor Product Code Search

June 13, 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 **
[…]						
Abertis Infraestructuras S.A.	ABEK	ES01	XMAD	100	0.0001	EUR
Accor S.A.	ACRI	FR01	XPAR	100	0.0001	EUR
AMAG Austria Metall AG	AM8G	AT01	XVIE	100	0.0001	EUR
BIC S.A.	BIFH	FR01	XPAR	100	0.0001	EUR
Havas S.A.	HAVG	FR01	XPAR	100	0.0001	EUR
Hermes International S.A.	HMIH	FR01	XPAR	100	0.0001	EUR
Wendel S.A.	MFXH	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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