X-pand into the Future

e u r e x *circular 207/13*

Date: 23 September 2013
Recipients: All Trading Participants of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Jürg Spillmann

Action required

Single Stock Futures, Single Stock Dividend Futures: Introduction of one new SSF and one new SSDF on Barclays PLC due to a corporate action

Related Eurex Circular: 198/13

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Content may be most important for:	**Attachments:**
Ü All departments	Updated Annexes A and D 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 approved the introduction one new Single Stock Future (SSF) and one Single Stock Dividend Future (SSDF) on Barclays PLC.

Effective date will be **25 September 2013**.

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Single Stock Futures, Single Stock Dividend Futures: Introduction of one new SSF and one new SSDF on Barclays PLC due to a corporate action

1. Product overview

Product code	Future on	Underlying ISIN	Eurex group ID	Product currency	Product ISIN	Product code of Flexible Future	
						Cash	Physi-cal
B3AR	BARCLAYS PLC DIVIDENDS	XC000A1KD037	GB21	GBX	DE000A1YDS34	-----	------
BARH	BARCLAYS PLC	GB0031348658	GB01	GBX	DE000A1YDS42	BA4H	------

Product code	Contract size	Minimum price change	Minimum Block Trade size	Product group
B3AR	1000	0.001	1	XNCHYG
BARH	1000	0.0001	1	XNCFSG

2. Contract specifications and product parameters

Generally, contract specifications for the new SSF and the new SSDF 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 Annexes A and D 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 SSF and the new SSDF will be published on the Eurex website as of start of trading under the path for SSFs and SSDFs:

Products > Equity Derivatives > Single Stock Futures

Products > Dividend Derivatives > Single Stock Dividend Futures

5. Transaction limits

The same values which currently relate to existing SSFs and SSDFs 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 SSF and the new SSDF will be in line with the fees for the corresponding existing SSFs and SSDFs.

7. Data vendor codes

At the start of trading, data vendor codes will be published on the Eurex website under the link:

Products > Vendor Product Codes

23 September 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 **
[…]						
Barclays PLC	BARH	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 merely have an internal assignment function

** GBX: Pence Sterling

[…]

Annex D in relation to subsection 1.14 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 **
[…]						
Barclays PLC	B3AR	GB21	XLON	1000	0.001	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 merely have an internal assignment function

** GBX: Pence Sterling