X-pand into the Future

eurex circular 048/11

Date: March 3, 2011
Recipients: All Trading Members of Eurex Deutschland and Eurex Zürich and Vendors
Authorised by: Peter Reitz

High Priority

Single Stock Futures: Introduction of new SSFs on Koninklijke Boskalis Westminster N.V., Aperam S.A, Wärtsilä Corporation and Fiat Industrial S.p.A.

Contact: Derivatives Trading Operations, tel. +49-69-211-1 12 10,
Sascha Semroch (Eurex Product Development), tel. +49-69-211-1 50 78,
e-mail: sascha.semroch@eurexchange.com

Content may be most important for:	**Attachment:**
➲ All departments	Updated sections of 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 approved the introduction of new Single Stock Futures on Koninklijke Boskalis Westminster N.V., Aperam S.A., Wärtsilä Corporation and Fiat Industrial S.p.A.

Effective date will be **March 4, 2011**.

Single Stock Futures: Introduction of new SSFs on Koninklijke Boskalis Westminster N.V., Aperam S.A, Wärtsilä Corporation and Fiat Industrial S.p.A.

The Management Boards of the Eurex Exchanges and the Executive Board of Eurex Clearing AG approved the introduction of new Single Stock Futures effective March 4, 2011.

1. Product Overview

Product Code	Futures on	Underlying ISIN	Eurex Group ID	Product Currency	Product ISIN	Product Code of Flexible Futures	
						Cash	Physical
KBWF	Koninklijke Boskalis Westminster N.V.	NL0000852580	NL01	EUR	DE000A1KP096	K4WF	K5WF
7AAF	Aperam S.A.	LU0569974404	NL01	EUR	DE000A1KP1A1	7A4F	7A5F
MTAH	Wärtsilä Corporation	FI0009003727	FI01	EUR	DE000A1KP0S5	MT4H	MT5H
FIMF	Fiat Industrial SpA	IT0004644743	IT01	EUR	DE000A1KP112	FIM4	FIM5

Product Code	Contract Size	Minimum Price Change	Minimum Block Trade Size	Product Group
KBWF	100	0.0001	1	ENSFSE
7AAF	100	0.0001	1	ENSFSE
MTAH	100	0.0001	1	ENSFSE
FIMF	1000	0.0001	1	ENSFSE

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

The updated Annex A of Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich will be published on the Eurex website as of start of trading under:

www.eurexchange.com > Documents > Rules & Regulations > Contract Specifications

For direct access to the document click on the following link:

http://www.eurexchange.com/documents/regulations/contract_specifications_en.html

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:

www.eurexchange.com > Clearing > Risk & Margining > Risk Parameters & Initial Margins

For direct access to the document click on the following link:

http://www.eurexchange.com/clearing/risk/parameters_en.html

4. Mistrade Parameters

Mistrade ranges for the new SSFs will be published on the Eurex website as of start of trading under the path for SSFs:

www.eurexchange.com > Trading > Products > Equity Derivatives > Single Stock Futures

For direct access click on the following link:

http://www.eurexchange.com/trading/products/EQU/FUT/products_en.html

5. Transaction Limits

In general, 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:

www.eurexchange.com > Technology > Transaction Limits

For direct access click on the following link:

http://www.eurexchange.com/technology/transaction_limits_en.html

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:

www.eurexchange.com > Trading > Products > Vendor Product Code Search

For direct access click on the following link:

http://www.eurexchange.com/trading/products/vendor_product_code_search_en.html

8. Position Limits

At the start of trading, the position limits will be published on the Eurex website under:

www.eurexchange.com > Trading > Products > Equity Derivatives > Single Stock Futures

For direct access click on the following link:

http://www.eurexchange.com/trading/products/EQU/FUT/products_en.html

March 3, 2011

****

MODIFICATIONS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

****

[…]

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 **
[…]						
Aperam S.A.	7AAF	NL01	XAMS	100	0.0001	EUR
Fiat Industrial S.p.A.	FIMF	IT01	XMIL	1000	0,0001	EUR
Koninklijke Boskalis Westminster NV	KBWF	NL01	XAMS	100	0.0001	EUR
Wartsila Corp	MTAH	FI01	XHEL	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

[…]