X-pand into the Future

eurex circular 030/14

Date: 5 February 2014
Recipients: All Trading Participants of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Mehtap Dinc

⚠ **Action required**

Single Stock Futures: Introduction of SSFs on Next PLC and Raiffeisen Bank International AG following corporate actions

Related Eurex circular: 009/14, 017/14

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 Board of Eurex Deutschland and the Executive Board of Eurex Zürich AG decided effective **10 February 2014** to introduce Single Stock Futures on Next PLC and Raiffeisen Bank International AG following corporate actions.

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Single Stock Futures: Introduction of SSFs on Next PLC and Raiffeisen Bank International AG following corporate actions

1. Product overview

Product code	Future on	Underlying ISIN	Group ID	Product currency	Product ISIN	Product code of Flexible Future	
						Cash	Physical
NXTG	Next PLC	GB0032089863	GB01	GBX	DE000A11Q5M2	N4TG	-------
RAWH	Raiffeisen Bank International- AG	AT0000606306	AT01	EUR	DE000A11Q5N0	RA4H	RA5H

Product code	Contract size	Minimum price change	Minimum size for Block Trades	Product group
NXTG	1000	0.0001	1	XNCFSG
RAWH	100	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 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 > Excessive System Usage Fee

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

8. Prisma eligibility

All futures and options on equities and equity indices are eligible for usage in Prisma. If you wish to inquire about Prisma eligibility of individual Eurex products, please call Risk Control on tel. +49-69-211-1 24 52.

5 February 2014

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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 **
[…]						
Next PLC	NXTG	GB01	XLON	1000	0.0001	GBX
Raiffeisen Bank International AG	RAWH	AT01	XVIE	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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