X-pand into the Future

e u r e x *circular 095/13*

Date: 15 May 2013
Recipients: All Trading Participants of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Jürg Spillmann

Action required

Single Stock Futures (SSFs), Single Stock Dividend Futures (SSDFs): Introduction of nine SSFs on American, Austrian, Belgian, British, Dutch and German underlying instruments and one Dutch SSDF, due to corporate actions

Related Eurex Circulars: 044/13, 050/13, 055/13, 062/13, 065/13, 071/13, 081/13, 082/13, 085/13

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

Summary:

The Management Boards of the Eurex Exchanges decided to introduce nine new Single Stock Futures (SSFs) on Commerzbank AG, Salesforce.com Inc., Fugro N.V., Hannover Rück SE, ITV PLC, Koninklijke KPN N.V., Lenzig AG, Schoeller-Bleckmann Oilfield Equipment AG and Telenet Group Holding N.V. due to corporate actions, with effect from **20 May 2013**.

Furthermore, they decided to introduce one new Single Stock Dividend Future (SSDF) on Koninklijke KPN N.V. due to corporate actions, with effect from **20 May 2013**.

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Single Stock Futures (SSFs), Single Stock Dividend Futures (SSDFs): Introduction of nine SSFs on American, Austrian, Belgian, British, Dutch and German underlying instruments and one Dutch SSDF, due to corporate actions

1. Product overview

Product code	Future on	Underlying ISIN	Eurex group ID	Product currency	Product ISIN	Product code of Flexible Future	
						Cash	Physi-cal
CBKH	Commerzbank AG	DE000CBK1001	DE01	EUR	DE000A1XQ7G9	CB4H	CB5H
FUGG	Fugro N.V.	NL0000352565	NL01	EUR	DE000A1XQ7J3	FU4G	FU5G
HNRH	Hannover Rück SE	DE0008402215	DE01	EUR	DE000A1XQ7K1	HN4H	HN5H
ITVG	ITV PLC	GB0033986497	GB01	GBX	DE000A1XQ7S4	IT4G	--------
KPNG	Koninklijke KPN N.V	NL0000009082	NL01	EUR	DE000A1XQ7M7	KP4G	KP5G
K3PN	Koninklijke KPN N.V Dividend	XC000A1PHTY1	NL21	EUR	DE000A1XQ7N5	-------	--------
LENG	Lenzing AG	AT0000644505	AT01	EUR	DE000A1XQ7P0	LE4G	LE5G
FOOG	Salesforce.com Inc.	US79466L3024	US01	USD	DE000A1XQ7H7	F4OG	--------
SBOH	Schoeller-Bleckmann Oilfield Equipment AG	AT0000946652	AT01	EUR	DE000A1XQ7Q8	SB4H	SB5H
TELG	Telenet Group Holding N.V.	BE0003826436	BE01	EUR	DE000A1XQ7R6	T4LG	T5LG

Product code	Contract size	Minimum price change	Minimum Block Trade size	Product group
CBKH	100	0.0001	1	ENSFSE
FUGG	100	0.0001	1	ENSFSE
HNRH	100	0.0001	1	ENSFSE
ITVG	1000	0.0001	1	XNCFSG
KPNG	100	0.0001	1	ENSFSE
K3PN	1000	0.001	1	XNCHYE
LENG	100	0.0001	1	ENSFSE
FOOG	100	0.0001	1	XNCFSU
SBOH	100	0.0001	1	ENSFSE
TELG	100	0.0001	1	ENSFSE

2. Contract specifications and product parameters

Generally, contract specifications for the new SSFs 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 SSFs and the new SSDF will be published on the Eurex website as of start of trading under the paths 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 SSFs and the new SSDF will be in line with 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 path:

Products > Vendor Product Codes

15 May 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 **
[…]						
Commerzbank AG	CBKH	DE01	XETR	100	0.0001	EUR
Fugro N.V.	FUGG	NL01	XAMS	100	0.0001	EUR
Hannover Rück SE	HNRH	DE01	XETR	100	0.0001	EUR
ITV PLC	ITVG	GB01	XLON	1000	0.0001	GBX
Koninklijke KPN N.V	KPNG	NL01	XAMS	100	0.0001	EUR
Lenzing AG	LENG	AT01	XVIE	100	0.0001	EUR
Salesforce.com Inc.	FOOG	US01	XNYS	100	0.0001	USD
Schoeller-Bleckmann Oilfield Equipment AG	SBOH	AT01	XVIE	100	0.0001	EUR
Telenet Group Holding N.V.	TELG	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, 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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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 **
[…]						
Koninklijke KPN N.V	K3PN	NL21	XAMS	1000	0.001	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

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