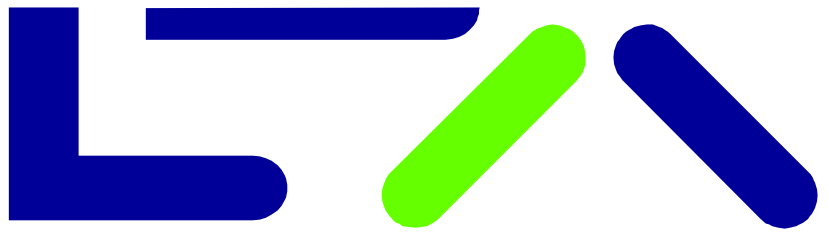



X-pand into the Future



## eurex circular 103/08

**Date:** Frankfurt, May 7, 2008  
**Recipients:** All Trading Members of Eurex Deutschland and Eurex Zürich and Vendors  
**Authorized by:** Peter Reitz

 Action required  High priority

**Single Stock Futures: Introduction of SSFs on  
HUGO BOSS AG St. and HUGO BOSS AG Vz.**

**Related Eurex Circulars:** 232/07

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**Content may be most important for:**

 All departments

**Attachment:**

Updated Annex A of  
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 Single Stock Futures on HUGO BOSS AG St. and HUGO BOSS AG Vz. with an effective date of **May 8, 2008**.



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**Single Stock Futures: Introduction of SSFs on  
HUGO BOSS AG St. and HUGO BOSS AG Vz.**

The Management Boards of the Eurex Exchanges and the Executive Board of Eurex Clearing AG approved the introduction of Single Stock Futures on HUGO BOSS AG St. and HUGO BOSS AG Vz. with an effective date of May 8, 2008.

**1. Product Overview**

| Futures on       | Underlying ISIN | Eurex Country Code | Product Currency | Product ID | Product ISIN | Product ID of Flexible Futures |          | Contract Size | Minimum Price Change |
|------------------|-----------------|--------------------|------------------|------------|--------------|--------------------------------|----------|---------------|----------------------|
|                  |                 |                    |                  |            |              | Cash                           | Physical |               |                      |
| HUGO BOSS AG St. | DE0005245500    | DE01               | EUR              | BOSF       | DE000A0V8CA8 | BO4F                           | BO5F     | 100           | 0.0001               |
| HUGO BOSS AG Vz. | DE0005245534    | DE01               | EUR              | BSVF       | DE000A0V8CB6 | BS4F                           | BS5F     | 100           | 0.0001               |

Flexible futures (both cash settlement and physical delivery) will be available for the SSF on HUGO BOSS AG St. and HUGO BOSS AG Vz. as of the product launch date of May 8, 2008.

**2. Contract Specifications and Product Parameters**

Generally, contract specifications for the new SSFs are in line with the existing German Single Stock Futures, also in terms of last trading day, settlement as well as the determination of the daily and final settlement price.

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 May 8, 2008, under:

[www.eurexchange.com](http://www.eurexchange.com) > Documents > Rules & Regulations

**3. Trading Hours and Trading Calendar**

The Trading Hours for SSFs on HUGO BOSS AG St. and HUGO BOSS AG Vz. are in line with the existing German Single Stock Futures. The Trading Calendar 2008 can be found under the path:

[www.eurexchange.com](http://www.eurexchange.com) > Trading > Trading Calendar > Trading Calendar 2008

**4. Admission to Block-Trading**

The SSFs on HUGO BOSS AG St. and HUGO BOSS AG Vz. will be admitted to OTC Block Trading. The minimum block trade size will be one contract.

**5. Product Group**

| Product Group                          | Settlement Location Unit | Regulatory Status | Settlement Type | Product Type | Product Segment | Product Currency | Product Group Short Name |   |   |   |   |   |  |  |  |  |  |
|--|--------------------------|-------------------|-----------------|--------------|-----------------|------------------|--------------------------|---|---|---|---|---|--|--|--|--|--|
|  |                          |                   |                 |              |                 |                  | E                        | N | S | F | S | E |  |  |  |  |  |
| Equity Futures cash/physically settled | EXS                      | N                 | C/P             | F            | SSF             | EUR              | E                        | N | S | F | S | E |  |  |  |  |  |

For details of the product groups, please see the following table. Further information about assigning products and product groups can be found in Eurex circular 232/07, section 1.6.

| Abbr. | Product Segment |              |                |                       |                      |              |                  |                    |                             |                   |                   |              |              |          |           |                   | Product Type | Product Currency | Settlement Type     |               |        | Settlement Location Unit (SLU) |                 |      | Regulatory Status |     |     |      |                   |          |                     |                 |                 |      |     |     |       |      |      |
|-------|-----------------|--------------|----------------|-----------------------|----------------------|--------------|------------------|--------------------|-----------------------------|-------------------|-------------------|--------------|--------------|----------|-----------|-------------------|--------------|------------------|---------------------|---------------|--------|--------------------------------|-----------------|------|-------------------|-----|-----|------|-------------------|----------|---------------------|-----------------|-----------------|------|-----|-----|-------|------|------|
|       | Interest Rate   | Money Market | Equity Options | Exchange Traded Funds | Single Stock Futures | Equity Index | Volatility Index | Credit Derivatives | EEEX Phelix Futures&Options | EEEX German Power | EEEX French Power | EEEX Gas EGT | EEEX Gas BEB | EEEX EUA | EEEX Coal | ENDEX Dutch Power |              |                  | ENDEX Belgian Power | ENDEX Gas TTF | Future | Option                         | Future / Option | Euro | Swiss francs      | GBP | USD | Cash | Physical Delivery | Derivate | Physical / Derivate | Cash / Physical | Cash / Derivate | CBOB | CHF | ExS | Crest | FCUR | NEXS |
| I     | M               | E            | F              | S                     | Q                    | V            | C                | P                  | D                           | N                 | G                 | B            | A            | K        | U         | W                 | T            | F                | O                   | H             | E      | C                              | G               | U    | C                 | P   | D   | F    | S                 | E        | B                   | S               | E               | C    | F   | N   | F     | A    | N    |

## 6. 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 the start of trading on the Eurex website under

[www.eurexchange.com](http://www.eurexchange.com) > Clearing > Risk & Margining > Risk Parameters

## 7. Mistrade Parameters

Mistrade Ranges for the new SSF will be published on the Eurex website as of the start of trading (May 8, 2008) under the path for SSFs:

[www.eurexchange.com](http://www.eurexchange.com) > Trading > Products > Equity Derivatives > Single Stock Futures

## 8. Transaction Limits

The same value which currently relates to futures denominated in euro will apply. Detailed information has been published on the Eurex website under the path:

[www.eurexchange.com](http://www.eurexchange.com) > Technology > Transaction Limits

## 9. Transaction Fees

Transaction fees for the new SSF will be analogue to the existing German SSFs (EUR 0.30 per lot and a fee limitation for Block Trades will be EUR 600.00).

## 10. Data Vendor Codes

At the start of trading on May 8, 2008, data vendor codes will be published on the Eurex website under the path:

[www.eurexchange.com](http://www.eurexchange.com) > Trading > Products > Vendor Product Code Search

Frankfurt, May 7, 2008

|  |  |                                  |
|--|--|----------------------------------|
| Attachment to Eurex circular 103/08  |  |                                  |
|  |  |                                  |
| <b>Contract Specifications for Futures Contracts<br/>and Options Contracts at the Eurex<br/>Deutschland and Eurex Zürich</b> |  | Eurex14<br>May 8, 2008<br>Page 1 |

[...]

**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 |
|----------------------|------------|------------|------------------|---------------|-----------------------|----------|
| [...]                |            |            |                  |               |                       |          |
| Hugo Boss AG, St.    | BOSF       | DE01       | XETR             | 100           | 0.0001                | EUR      |
| Hugo Boss AG, Vz.    | BSVF       | DE01       | XETR             | 100           | 0.0001                | EUR      |
| [...]                |            |            |                  |               |                       |          |

\* The minimum price change with regard to share futures with assigned group ID GB01 refers to Pence..

\*\* The group ID as well as the cash market ID shall be assigned by the Eurex Exchanges according to the following table and shall serve, amongst others, the purpose of determining a market place for the price of the share underlying the contract.

[...]