

X-pand into the Future



## eurex circular 158/10

**Date:** Frankfurt, August 17, 2010  
**Recipients:** All Trading Members of Eurex Deutschland and Eurex Zürich and Vendors  
**Authorized by:** Thomas Book

### Single Stock Futures: Introduction of a new SSF on Kellogg Co.

**Related Eurex Circular:** 232/07

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**Content may be most important for:**

☞ All departments

**Attachment:**

Updated 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 stock futures on U.S. American company Kellogg Co. with effect from **August 18, 2010**.



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Further details with regard to assignment of products and product groups can be found in Eurex circular 232/07, section 1.6.

#### **5. Risk Parameters**

You will receive the relevant risk parameters via Theoretical Price Files after the product set-up in the Eurex<sup>®</sup> system. The parameters will also be published as of start of trading on the Eurex website under the path:

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

#### **6. Mistrade Parameters**

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

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

#### **7. Transaction Limits**

The same values which currently relate to existing SSFs in the relevant Eurex group ID US01 will apply. Detailed information has been published on the Eurex website under:

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

#### **8. Transaction Fees**

Transaction fees for U.S. American SSFs amount to USD 0.30 per contract; there is a limited fee for OTC Block Trades of USD 300.00 in each case.

#### **9. Data Vendor Codes**

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

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

Frankfurt, August 17, 2010

**Contract Specifications for Futures Contracts and  
Options Contracts at Eurex Deutschland and Eurex  
Zürich**

[...]

**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
[...]						
<u>Kellogg Co.</u>	<u>KELF</u>	<u>US01</u>	<u>XNYS</u>	<u>100</u>	<u>0.0001</u>	<u>USD</u>
[...]						

\* 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.

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

[...]