

X-pand into the Future



eurex circular 166/10

Date: Frankfurt, August 26, 2010
Recipients: All Trading Members of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Peter Reitz

 **Action required**

Single Stock Futures:
Introduction of one new SSF on Mobistar due to Corporate Actions

Related Eurex Circular: 150/10

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Content may be most important for:

Ü 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 one new Single Stock Futures contract on Mobistar due to corporate actions.

Effective date will be **August 30, 2010**.



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Single Stock Futures:
Introduction of one new SSF on Mobistar due to Corporate Actions

The Management Boards of the Eurex Exchanges and the Executive Board of Eurex Clearing AG approved the introduction of one new Single Stock Futures contract on Mobistar due to Corporate Actions. Effective date will be August 30, 2010.

1. Product Overview

Product Code	Futures on	Underlying ISIN	Eurex Group ID	Product Currency	Product ISIN	Product Code of Flexible Futures	
						Cash	Physical
MOSH	Mobistar	BE0003735496	BE01	EUR	DE000A1EZJZ3	MO4H	MO5H

Product Code	Contract Size	Minimum Price Change	Minimum Block Trade Size	Product Group
MOSH	100	0.0001	1	ENSFSE

2. Contract Specifications and Product Parameters

Generally, contract specifications for the new Single Stock Futures contract 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 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 start of trading under:

www.eurexchange.com > Documents > Rules & Regulations

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

4. Mistrade Parameters

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

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

5. Transaction Limits

In general, the same value which currently relates to existing SSFs in the relevant group ID will apply. Detailed information has been published on the Eurex website under:

www.eurexchange.com > Technology > Transaction Limits

6. Transaction Fees

Transaction fees for the new SSF will be in line with the corresponding existing SSFs.

7. Data Vendor Codes

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

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

8. Position Limits

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

www.eurexchange.com > Trading > Products > Equity Derivatives > Equity Options or Single Stock Futures > Selection by Country

Frankfurt, August 26, 2010

[...]

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
[...]						
Mobistar S.A.	MOSG MOSH	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 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.

[...]
