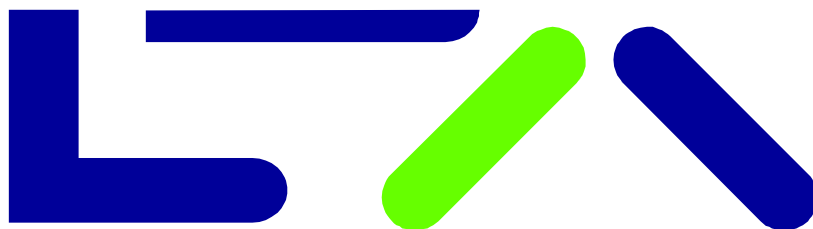


X-pand into the Future



## eurex circular 040/11

**Date:** February 15, 2011  
**Recipients:** All Trading Members of Eurex Deutschland and Eurex Zürich and Vendors  
**Authorised by:** Peter Reitz

 Action required

### Single Stock Futures: Introduction of a new SSF on Dialog Semiconductor plc

**Contact:** Dr. Michael Durica, Eurex Product Development, tel. +49-69-211-1 59 23,  
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**Content may be most important for:**

☉ All departments

**Attachment:**

Updated sections of 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 a new Single Stock Futures contract on Dialog Semiconductor plc.

Effective date will be **February 21, 2011**.



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**Single Stock Futures: Introduction of a new SSF on Dialog Semiconductor plc**

The Management Boards of the Eurex Exchanges and the Executive Board of Eurex Clearing AG approved the introduction of a new Single Stock Future on Dialog Semiconductor plc.

Effective date will be February 21, 2011.

**1. Product Overview**

Product Code	Future on	Underlying ISIN	Eurex Group ID	Product Currency	Product ISIN	Product Code of Flexible Future	
						Cash	Physical
DLGF	Dialog Semiconductor plc	GB0059822006	DE01	EUR	DE000A1KEAR1	DL4F	---

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

**2. Contract Specifications and Product Parameters**

Generally, contract specifications for the new Single Stock Future 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 prices.

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.eurexexchange.com > Documents > Rules & Regulations > Contract Specifications](http://www.eurexexchange.com/documents/regulations/contract_specifications_en.html)**

For direct access to the document click on the following link:

[http://www.eurexexchange.com/documents/regulations/contract\\_specifications\\_en.html](http://www.eurexexchange.com/documents/regulations/contract_specifications_en.html)

**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.eurexexchange.com > Clearing > Risk & Margining > Risk Parameters & Initial Margins](http://www.eurexexchange.com/clearing/risk/parameters_en.html)**

For direct access to the document click on the following link:

[http://www.eurexexchange.com/clearing/risk/parameters\\_en.html](http://www.eurexexchange.com/clearing/risk/parameters_en.html)

#### 4. Mistrade Parameters

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

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

For direct access click on the following link:

[http://www.eurexchange.com/trading/products/EQU/FUT/products\\_en.html](http://www.eurexchange.com/trading/products/EQU/FUT/products_en.html)

#### 5. Transaction Limits

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

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

For direct access click on the following link:

[http://www.eurexchange.com/technology/transaction\\_limits\\_en.html](http://www.eurexchange.com/technology/transaction_limits_en.html)

#### 6. Transaction Fees

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

#### 7. Data Vendor Codes

At the start of trading, 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**

For direct access click on the following link:

[http://www.eurexchange.com/trading/products/vendor\\_product\\_code\\_search\\_en.html](http://www.eurexchange.com/trading/products/vendor_product_code_search_en.html)

#### 8. Position Limits

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

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

For direct access click on the following link:

[http://www.eurexchange.com/trading/products/EQU/FUT/products\\_en.html](http://www.eurexchange.com/trading/products/EQU/FUT/products_en.html)

February 15, 2011

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**MODIFICATIONS ARE MARKED AS FOLLOWS:**

**INSERTIONS ARE UNDERLINED**

**DELETIONS ARE CROSSED OUT**

\*\*\*\*\*

[...]

**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>Dialog Semiconductor plc</u>	<u>DLGF</u>	<u>DE01</u>	<u>XETR</u>	<u>100</u>	<u>0.0001</u>	<u>EUR</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, amongst others things, serve the purpose of determining a market place for the price of the share underlying the contract.

\*\* GBX: Pence Sterling

[...]