Eurex Circular 084/18

Single Stock Futures: Introduction of six SSFs; Single Stock Dividend Futures: Introduction of three SSDFs

Summary

The Management Board of Eurex Deutschland took the following decisions with effect from **12 November 2018**, due to previous corporate actions:

1. Introduction of six Single Stock Futures pursuant to Annex A of the attachment;
2. Introduction of three Single Stock Dividend Futures pursuant to Annex D of the attachment.

Attachment:

- Updated Annexes A and D of the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland

Date: 8 November 2018

Recipients:
All Trading Participants of Eurex Deutschland and Vendors

Authorized by:
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Target group:
- All departments

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Single Stock Futures: Introduction of six SSFs;
Single Stock Dividend Futures: Introduction of three SSDFs

1. Product overview

Eurex Product Code	Future/Dividend Future on	Underlying ISIN	Eurex group ID	Product currency	Product ISIN
I2XD	INDITEX S.A.(DIVIDEND)	XC000A1L19Z4	ES21	EUR	DE000A2RN9M3
IXDG	INDITEX S.A.	ES0148396007	ES01	EUR	DE000A2RN9N1
L3IN	LINDE PLC (DIVIDEND)	XC000A13RMW9	DE21	EUR	DE000A2RN9L5
LINH	LINDE PLC	IE00BZ12WP82	DE01	EUR	DE000A2RN9K7
M3RW	Wm MORRISON SUPERMARKETS PLC (DIVIDEND)	XC000A13RM44	GB21	GBX	DE000A2RN9E0
PRYG	PRYSMIAN SPA	IT0004176001	IT01	EUR	DE000A2RN9F7
RSHH	RANDSTAD N.V.	NL0000379121	NL01	EUR	DE000A2RN9G5
SLFH	STANDARD LIFE ABERDEEN PLC	GB00BF8Q6K64	GB01	GBX	DE000A2RN9J9
TELH	TELENET GROUP N.V.	BE0003826436	BE01	EUR	DE000A2RN9H3

Eurex product code	Contract size	Minimum price change	Minimum size for Block Trades	Product group
I2XD	1000	0,001	50	XNCHYE
IXDG	100	0,0001	175	XNCFSE
L3IN	1000	0,001	10	XNCHYE
LINH	100	0,0001	5	ENSFSE
M3RW	1000	0,01	500	XNCHYG
PRYG	1000	0,0001	1	ENSFSE
RSHH	100	0,0001	5	ENSFSE
SLFH	1000	0,0001	10	XNCFSG
TELH	100	0,0001	5	ENSFSE

2. Contract specifications and product parameters

In general, contract specifications for the new Single Stock Futures and the new Single Stock Dividend Futures are in line with those for the existing Single Stock Futures and Single Stock Dividend Futures with the relevant Eurex group ID, also in terms of trading hours and trading calendar, last trading day, settlement and determination of the daily and final settlement prices.

As of the introduction date of the new products, updated Annexes A and D of the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland will be published on the Eurex website www.eurexchange.com under the following link:

Resources > Rules and Regulations > Contract specifications

3. Risk parameters

The risk parameters for the new products will be published as of start of trading on the Eurex website under:

Market data > Clearing data > Risk parameters and initial margins

For the risk parameters of the new products, please refer to the Eurex Clearing website www.eurexclearing.com under the link:

Risk management > Risk parameters

There you can also find a current list with details on Prisma-eligible Eurex products.

4. Mistrade parameters and position limits

Mistrade ranges and position limits for the new Single Stock Futures and the new Single Stock Dividend Futures will be published as of start of trading on the Eurex website under the links:

Products > Equity derivatives > Single Stock Futures

Products > Dividend derivatives > Single Stock Dividend Futures

Products > Product information > Product specifications

5. Transaction limits

The same values apply as for existing Single Stock Futures and Single Stock Dividend Futures with the respective Eurex group ID. For details, please refer to the Eurex website under the link:

Technology > Excessive System Usage Fee

6. Transaction fees

For the new products, the same transaction fees apply as for the corresponding existing Single Stock Futures and Single Stock Dividend Futures.

7. Vendor codes

As of start of trading, data vendor codes for the new products will be published on the Eurex website under the link:

Products > Vendor product codes

8. Liquidity provisioning

Liquidity provisioning will take place according to the Liquidity Provider scheme for Single Stock Futures (Equity-02) and for Single Stock Dividend Futures (Equity-03). For detailed information, please refer to the Eurex website under the following link:

Trading > Market-Making and Liquidity provisioning > Product Specific Supplements to the LPA

If you have any questions or need further information please contact Derivatives Trading Operations on tel. +49-69-211-1 12 10.

8 November 2018

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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 on Shares of	Product ID	Group ID*	Cash Market-ID*	Contract Size	Minimum Price Change	Currency**	Minimum Block Trade Size
[…]							
INDITEX S.A.	IXDG	ES01	XMAD	100	0.0001	EUR	175
LINDE PLC	LINH	DE01	XETR	100	0.0001	EUR	5
PRYSMIAN SPA	PRYG	IT01	XMIL	1000	0.0001	EUR	1
RANDSTAD N.V.	RSHH	NL01	XAMS	100	0.0001	EUR	5
STANDARD LIFE ABERDEEN PLC	SLFH	GB01	XLON	1000	0.0001	GBX	10
TELENET GROUP N.V.	TELH	BE01	XBRU	100	0.0001	EUR	5
[…]							

* The group ID as well as the cash market ID shall be assigned by Eurex Deutschland 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

[…]

Annex D in relation to Subsection 1.13 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**	Minimum Block Trade Size
[…]							
LINDE PLC	L3IN	DE21	XETR	1000	0.001	EUR	10
Wm Morrison Supermarkets PLC	M3RW	GB21	XLON	1000	0.01	GBX	500
INDITEX S.A.	I2XD	ES21	XMAD	1000	0.001	EUR	50
[…]							

* The group ID as well as the cash market ID shall be assigned by Eurex Deutschland according to the following table and shall merely have an internal assignment function. […]

** GBX: Pence Sterling

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