Eurex Circular 020/19

Single Stock Futures: Introduction of two SSFs

Summary

The Management Board of Eurex Deutschland took the following decision with effect from **4 March 2019:**

1. Introduction of two Single Stock Futures pursuant to Annex A of the attachment

This circular provides information on the introduction of the new products and the updated sections of the relevant rules and regulations of Eurex Deutschland.

Attachment:

- Updated sections of Annex A of the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland

Date: 22 February 2019

Recipients:
All Trading Participants of
Eurex Deutschland and Vendors

Authorized by:
Michael Peters

Target group:
- All departments

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Single Stock Futures: Introduction of two SSFs

1. Product overview

Eurex product code	Single Stock Future on	Underlying ISIN	Eurex group ID	Product currency	Product ISIN
AKUH	AKZO NOBEL N.V.	NL0013267909	NL01	EUR	DE000A2RPQ63
BLTH	BHP GROUP PLC	GB00BH0P3Z91	GB01	GBX	DE000A2RPQ71

Eurex product code	Contract size	Minimum price change	Minimum size for Block Trades	Product group
AKUH	100	0,0001	5	ENSFSE
BLTH	1000	0,0001	5	XNCFSG

2. Contract specifications and product parameters

In general, contract specifications for the new Single Stock Futures are in line with those for the existing Single Stock 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 Annex A 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

As of start of trading, risk parameters of the new products will be published on the Eurex website under the link:

Market data > Clearing data > Risk parameters and initial margins

and on the Eurex Clearing website www.eurexclearing.com under the link:

Risk management > Risk parameters

Under this link, you will also find an up-to-date list with details for all Prisma-eligible Eurex products.

4. Mistrade parameters and position limits

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

Products > Equity derivatives > Single Stock Futures

Products > Product information > Product specifications

5. Transaction limits

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

Technology > Excessive System Usage Fee

6. Transaction fees

The same transaction fees apply as for the corresponding existing Single Stock 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

The Single Stock Futures will be included in the Liquidity Provider Scheme for Single Stock Futures (Equity-02). Please refer to the following path on the Eurex website for more information:

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 via tel. +49-69-211-1 12 10.

22 February 2019

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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
[…]							
Akzo Nobel N.V.	AKUH	NL01	XAMS	100	0.0001	EUR	5
BHP Group PLC	BLTH	GB01	XLON	1000	0.0001	GBX	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

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