

Eurex Circular 040/19

Equity derivatives: Introduction of single stock futures

Summary

The Management Board of Eurex Deutschland took the following decision with effect from **15 April 2019**:

- Introduction of 15 Single Stock Futures pursuant to Annex A of the attachment

This circular provides information on the introduction of the new products and withdrawal of admission of products the updated sections of the relevant Rules and Regulations of Eurex Deutschland.

Attachments:

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

Date: 3 April 2019

Recipients:

All Trading Participants of Eurex Deutschland and Vendors

Authorized by:

Michael Peters

Target group:

- All departments

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Equity derivatives: Introduction of single stock futures

1. Product overview

Eurex product code	Single Stock Future on	Underlying ISIN	Eurex group ID	Product currency	Product ISIN
ALTF	Altran Technologies S.A.	FR0000034639	FR01	EUR	DE000A2X1W18
AMUF	Amundi S.A.	FR0004125920	FR01	EUR	DE000A2X1W26
ASRF	ASR Nederland N.V.	NL0011872643	NL01	EUR	DE000A2X1XB3
AVMF	Dassault Aviation S.A.	FR0000121725	FR01	EUR	DE000A2X1W34
FBKF	FinecoBank Banca Fineco S.p.A.	IT0000072170	IT01	EUR	DE000A2X1W83
GLBF	Glanbia PLC	IE0000669501	IE01	EUR	DE000A2X1W75
IDIF	Idorsia Ltd	CH0363463438	CH01	CHF	DE000A2X1W00
IGAF	Italgas S.p.A.	IT0005211237	IT01	EUR	DE000A2X1W91
IPNF	Ipsen S.A.	FR0010259150	FR01	EUR	DE000A2X1W42
LIGF	Signify N.V.	NL0011821392	NL01	EUR	DE000A2X1XC1
PIRF	Pirelli & C S.p.A.	IT0005278236	IT01	EUR	DE000A2X1XA5
RUIF	Rubis S.C.A.	FR0013269123	FR01	EUR	DE000A2X1W59
RXLF	Rexel S.A.	FR0010451203	FR01	EUR	DE000A2X1W67
SK3F	Smurfit Kappa Group PLC	IE00B1RR8406	IE01	EUR	DE000A1RRTC0
SSBF	SSAB A-Shares	SE0000120669	SE01	EUR	DE000A2X1WZ4

Eurex product code	Contract size	Minimum price change	Minimum size for Block Trades	Product group
ALTF	100	0.0001	50	ENSFSE
AMUF	100	0.0001	10	ENSFSE
ASRF	100	0.0001	10	ENSFSE
AVMF	10	0.0001	10	ENSFSE
FBKF	1000	0.0001	10	ENSFSE
GLBF	100	0.0001	50	XNCFSE
IDIF	100	0.0001	50	SNSFSC
IGAF	1000	0.0001	10	ENSFSE
IPNF	100	0.0001	10	ENSFSE
LIGF	100	0.0001	50	ENSFSE
PIRF	1000	0.0001	10	ENSFSE
RUIF	100	0.0001	10	ENSFSE

Eurex product code	Contract size	Minimum price change	Minimum size for Block Trades	Product group
RXLF	100	0.0001	50	ENSFSE
SK3F	100	0.0001	10	XNCFSE
SSBF	100	0.0001	10	XNCFSE

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 product, 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 product 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

With effect from launch date, the following Single Stock Futures will be included in the Liquidity Provider Scheme for Single Stock Futures (Equity-02) with the following parameters:

Scheme	Single Stock Future on	Product ID	Spread Class	Basis Minimum Quote Size
Others	Altran Technologies S.A.	ALTF	SSF 3	5
Others	Amundi S.A.	AMUF	SSF 3	5
Others	ASR Nederland N.V.	ASRF	SSF 3	5
Others	Dassault Aviation S.A.	AVMF	SSF 3	5
Others	FinecoBank Banca Fineco S.p.A.	FBKF	SSF 3	5
Others	Glanbia PLC	GLBF	SSF 3	5
Others	Idorsia Ltd	IDIF	SSF 3	5
Others	Italgas S.p.A.	IGAF	SSF 3	5
Others	Ipsen S.A.	IPNF	SSF 3	5
Others	Signify N.V.	LIGF	SSF 3	5
Others	Pirelli & C S.p.A.	PIRF	SSF 3	5
Others	Rubis S.C.A.	RUIF	SSF 3	5
Others	Rexel S.A.	RXLF	SSF 3	5
Others	Smurfit Kappa Group PLC	SK3F	SSF 3	5
Others	SSAB A-Shares	SSBF	SSF 3	5

If you have any questions or need further information, please contact Derivatives Trading Operations via tel. +49-69-211-1 12 10 or send an e-mail to: eurextrading@eurexchange.com.

3 April 2019

AMENDMENTS 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**	Minimum Block Trade Size
<u>Altran Technologies S.A.</u>	<u>ALTF</u>	<u>FR01</u>	<u>XPAR</u>	<u>100</u>	<u>0.0001</u>	<u>EUR</u>	<u>50</u>
<u>Amundi S.A.</u>	<u>AMUF</u>	<u>FR01</u>	<u>XPAR</u>	<u>100</u>	<u>0.0001</u>	<u>EUR</u>	<u>10</u>
<u>ASR Nederland N.V.</u>	<u>ASRF</u>	<u>NL01</u>	<u>XAMS</u>	<u>100</u>	<u>0.0001</u>	<u>EUR</u>	<u>10</u>
<u>Dassault Aviation S.A.</u>	<u>AVMF</u>	<u>FR01</u>	<u>XPAR</u>	<u>10</u>	<u>0.0001</u>	<u>EUR</u>	<u>10</u>
<u>FinecoBank Banca Fineco S.p.A.</u>	<u>FBKF</u>	<u>IT01</u>	<u>XMIL</u>	<u>1000</u>	<u>0.0001</u>	<u>EUR</u>	<u>10</u>
<u>Glanbia PLC</u>	<u>GLBF</u>	<u>IE01</u>	<u>XDUB</u>	<u>100</u>	<u>0.0001</u>	<u>EUR</u>	<u>50</u>
<u>Idorsia Ltd</u>	<u>IDIF</u>	<u>CH01</u>	<u>XSWX</u>	<u>100</u>	<u>0.0001</u>	<u>CHF</u>	<u>50</u>
<u>Ipsen S.A.</u>	<u>IPNF</u>	<u>FR01</u>	<u>XPAR</u>	<u>100</u>	<u>0.0001</u>	<u>EUR</u>	<u>10</u>
<u>Italgas S.p.A.</u>	<u>IGAF</u>	<u>IT01</u>	<u>XMIL</u>	<u>1000</u>	<u>0.0001</u>	<u>EUR</u>	<u>10</u>
<u>Pirelli & C S.p.A.</u>	<u>PIRF</u>	<u>IT01</u>	<u>XMIL</u>	<u>1000</u>	<u>0.0001</u>	<u>EUR</u>	<u>10</u>
<u>Rexel S.A.</u>	<u>RXLF</u>	<u>FR01</u>	<u>XPAR</u>	<u>100</u>	<u>0.0001</u>	<u>EUR</u>	<u>50</u>
<u>Rubis S.C.A.</u>	<u>RUIF</u>	<u>FR01</u>	<u>XPAR</u>	<u>100</u>	<u>0.0001</u>	<u>EUR</u>	<u>10</u>
<u>Signify N.V.</u>	<u>LIGE</u>	<u>NL01</u>	<u>XAMS</u>	<u>100</u>	<u>0.0001</u>	<u>EUR</u>	<u>50</u>
<u>Smurfit Kappa Group PLC</u>	<u>SK3F</u>	<u>IE01</u>	<u>XDUB</u>	<u>100</u>	<u>0.0001</u>	<u>EUR</u>	<u>10</u>
<u>SSAB A-Shares</u>	<u>SSBF</u>	<u>SE01</u>	<u>XSSE</u>	<u>100</u>	<u>0.0001</u>	<u>EUR</u>	<u>10</u>

[...]
