

## Eurex Circular 053/19

# Single Stock Futures: Introduction of seven SSFs; Single Stock Dividend Futures: Introduction of one SSDF

### Summary

The Management Board of Eurex Deutschland took the following decisions with effect from **13 May 2019**, due to previous corporate actions:

1. Introduction of seven Single Stock Futures pursuant to Annex A of the attachment;
2. Introduction of one Single Stock Dividend Future 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:** 3 May 2019

**Recipients:**

All Trading Participants of Eurex Deutschland and Vendors

**Authorized by:**

Michael Peters

**Target group:**

- All departments

**Contact:**

Derivatives Trading Operations,  
T +49-69-211-1 12 10

## Single Stock Futures: Introduction of seven SSFs; Single Stock Dividend Futures: Introduction of one SSDF

### 1. Product overview

| Eurex product code | Future/Dividend Future on      | Underlying ISIN | Eurex group ID | Product currency | Product ISIN |
|--------------------|--------------------------------|-----------------|----------------|------------------|--------------|
| AXIG               | ATOS S.A.                      | FR0000051732    | FR01           | EUR              | DE000A2X2E76 |
| FLNJ               | ADMIRAL GRP PLC                | GB00B02J6398    | GB01           | GBX              | DE000A2X2E92 |
| HNRM               | HANNOVER RUECK SE              | DE0008402215    | DE01           | EUR              | DE000A2X2E84 |
| NEFG               | NESTE OYJ                      | FI0009013296    | FI01           | EUR              | DE000A2X2E50 |
| OERH               | OC OERLIKON CORPORATION AG-N.  | CH0000816824    | CH01           | CHF              | DE000A2X2E68 |
| RBSH               | ROYAL BANK OF SCOTLAND Grp PLC | GB00B7T77214    | GB01           | GBX              | DE000A2X2E43 |
| RIOH               | RIO TINTO PLC                  | GB0007188757    | GB01           | GBX              | DE000A2X2E35 |
| R3TZ               | RIO TINTO PLC DIVIDENDS        | XC000A1KD029    | GB21           | GBX              | DE000A2X2E27 |

| Eurex product code | Contract size | Minimum price change | Minimum size for Block Trades | Product group |
|--------------------|---------------|----------------------|-------------------------------|---------------|
| AXIG               | 100           | 0.0001               | 5                             | ENSFSE        |
| FLNJ               | 1000          | 0.0001               | 5                             | XNCFSG        |
| HNRM               | 100           | 0.0001               | 5                             | ENSFSE        |
| NEFG               | 100           | 0.0001               | 10                            | ENSFSE        |
| OERH               | 100           | 0.0001               | 25                            | SNSFSC        |
| RBSH               | 1000          | 0.0001               | 10                            | XNCFSG        |
| RIOH               | 1000          | 0.0001               | 1                             | XNCFSG        |
| R3TZ               | 1000          | 0.01                 | 50                            | XNCHYG        |

### 2. Contract specifications and product parameters

In general, contract specifications for the new Single Stock Futures and the new Single Stock Dividend Future 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](http://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](#)**

and on the Eurex Clearing website [www.eurexclearing.com](http://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 Future 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.

3 May 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 |
|--|-------------|-------------|-----------------|---------------|----------------------|------------|--------------------------|
| [...]                                  |             |             |                 |               |                      |            |                          |
| <u>AtoS S.A.</u>                       | <u>AXIG</u> | <u>FR01</u> | <u>XPAR</u>     | <u>100</u>    | <u>0.0001</u>        | <u>EUR</u> | <u>5</u>                 |
| <u>ADMIRAL GRP PLC</u>                 | <u>FLNJ</u> | <u>GB01</u> | <u>XLON</u>     | <u>1000</u>   | <u>0.0001</u>        | <u>GBX</u> | <u>5</u>                 |
| <u>HANNOVER RÜCK SE</u>                | <u>HNRM</u> | <u>DE01</u> | <u>XETR</u>     | <u>100</u>    | <u>0.0001</u>        | <u>EUR</u> | <u>5</u>                 |
| <u>Neste OYJ</u>                       | <u>NEFG</u> | <u>FI01</u> | <u>XHEL</u>     | <u>100</u>    | <u>0.0001</u>        | <u>EUR</u> | <u>10</u>                |
| <u>OC Oerlikon Corporation AG - N.</u> | <u>OERH</u> | <u>CH01</u> | <u>XVTX</u>     | <u>100</u>    | <u>0.0001</u>        | <u>CHF</u> | <u>25</u>                |
| <u>Royal Bank of ScotId Grp PLC</u>    | <u>RBSH</u> | <u>GB01</u> | <u>XLON</u>     | <u>1000</u>   | <u>0.0001</u>        | <u>GBX</u> | <u>10</u>                |
| <u>Rio Tinto PLC</u>                   | <u>RIOH</u> | <u>GB01</u> | <u>XLON</u>     | <u>1000</u>   | <u>0.0001</u>        | <u>GBX</u> | <u>1</u>                 |
| [...]                                  |             |             |                 |               |                      |            |                          |

\* The group ID as well as the cash market ID shall be assigned by Eurex Deutschland according to the following table and shall, amongst other 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* | Maximum term (years) | Contract Size | Minimum Price Change | Currency** | Minimum Block Trade Size |
|--|-------------|-------------|-----------------|----------------------|---------------|----------------------|------------|--------------------------|
| [...]  |             |             |                 |                      |               |                      |            |                          |
| <u>Rio Tinto PLC</u>   | <u>R3TZ</u> | <u>GB21</u> | <u>XLON</u>     | <u>5</u>             | <u>1000</u>   | <u>0.01</u>          | <u>GBX</u> | <u>50</u>                |
| [...]  |             |             |                 |                      |               |                      |            |                          |

\* 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. If the reference market of the underlying share is changed within the Electronic Trading System of the Euronext Exchanges Euronext Brussels, Euronext Paris and Euronext Amsterdam, the Management Board of Eurex Deutschland may change the cash market-ID for a contract and thus determine a relevant cash market other than the cash market determined upon the introduction of the contract.

\*\* GBX: Pence Sterling

[...]

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