

Attachment 1 to Eurex circular 076/19

3. Product overview

Eurex product code	Product Type	Underlying	Underlying ISIN	Eurex group ID	Product currency	Product ISIN
TERF	SSF	Terreis	FR0010407049	FR01	EUR	DE000A2YZHY6
DUFF	SSF	Dufry AG	CH0023405456	CH01	CHF	DE000A1RRTR8
VAGF	SSF	VAT Group	CH0311864901	CH01	CHF	DE000A2YZHZ3
DRIG	SSF	1&1 Drillisch	DE0005545503	DE01	EUR	DE000A2YZHX8
NESP	SSF	Nestlé [physical]	CH0038863350	CH02	CHF	DE000A2YZJB0
NOVP	SSF	Novartis [physical]	CH0012005267	CH02	CHF	DE000A2YZJC8
ROGP	SSF	Roche Holding [physical]	CH0012032048	CH02	CHF	DE000A2YZJF1
ZURP	SSF	Zurich Insurance Group [physical]	CH0011075394	CH02	CHF	DE000A2YZJL9
UBSP	SSF	UBS [physical]	CH0244767585	CH02	CHF	DE000A2YZJH7
CSGP	SSF	Credit Suisse Group [physical]	CH0012138530	CH02	CHF	DE000A2YZH89
ABBP	SSF	ABB [physical]	CH0012221716	CH02	CHF	DE000A2YZH30
SREP	SSF	Swiss Re [physical]	CH0126881561	CH02	CHF	DE000A2YZJG9
CFRP	SSF	Cie Financière Richemont [physical]	CH0210483332	CH02	CHF	DE000A2YZH63
BYGP	SSF	Bouygues [physical]	FR0000120503	FR02	EUR	DE000A2YZH48
CGMP	SSF	Capgemini [physical]	FR0000125338	FR02	EUR	DE000A2YZH71
CARP	SSF	Carrefour [physical]	FR0000120172	FR02	EUR	DE000A2YZH55
GOBP	SSF	Saint-Gobain [physical]	FR0000125007	FR02	EUR	DE000A2YZH97
XCAP	SSF	Crédit Agricole [physical]	FR0000045072	FR02	EUR	DE000A2YZJK1
LRCP	SSF	Legrand [physical]	FR0010307819	FR02	EUR	DE000A2YZJA2
MLXP	SSF	Michelin [physical]	FR0000121261	FR02	EUR	DE000A2YZJM7
PU4P	SSF	Publicis Groupe [physical]	FR0000130577	FR02	EUR	DE000A2YZJD6
RNLP	SSF	Renault [physical]	FR0000131906	FR02	EUR	DE000A2YZJE4
VDP	SSF	Veolia Environnement [physical]	FR0000124141	FR02	EUR	DE000A2YZJJ3
CRT	EO	Caixabank	ES0140609019	ES12	EUR	ES0140609019
FACC	EO	FACC AG	AT00000FACC2	AT12	EUR	AT00000FACC2

VAR	EO	Varta AG	DE000A0TGJ55	DE12	EUR	DE000A0TGJ55
UBX	EO	U-Blox Holding AG	CH0033361673	CH12	CHF	CH0033361673
SRA	EO	Stadler Rail AG	CH0002178181	CH12	CHF	CH0002178181
MOVI	EO	Medacata Group SA	CH0468525222	CH12	CHF	CH0468525222
BELL	EO	Bell Food Group AG	CH0315966322	CH12	CHF	CH0315966322
TRA	EO	Traton AG	DE000TRAT0N7	DE12	EUR	DE000A2NB700
NEXI	EO	Nexi SPA	IT0005366767	IT12	EUR	IT0005366767
CFRE	EO	Cie Financière Richemont [European]	CH0210483332	CH14	CHF	DE000A2X1WX9
PGHE	EO	Partners Group [European]	CH0024608827	CH14	CHF	DE000A2X1WY7
SCME	EO	Swisscom [European]	CH0008742519	CH14	CHF	DE000A2YZH06
T3HP	SSDF	TechnipFMC PLC	XC000A2YZFE4	FR22	USD	DE000A2YZFD4

Eurex product code	Product Type	Contract size	Minimum price change	Maximum maturity (months)	MBTS TES	MBTS EnLight	Product group
TERF	SSF	100	0.0001	36	10	-	ENSFSE
DUFF	SSF	100	0.0001	36	10	-	SNSFSC
VAGF	SSF	100	0.0001	36	10	-	SNSFSC
DRIG	SSF	100	0.0001	36	10	-	ENSFSE
NESP	SSF	100	0.0001	36	50	-	SNSFSC
NOVP	SSF	100	0.0001	36	225	-	SNSFSC
ROGP	SSF	100	0.0001	36	400	-	SNSFSC
ZURP	SSF	100	0.0001	36	10	-	SNSFSC
UBSP	SSF	100	0.0001	36	225	-	SNSFSC
CSGP	SSF	100	0.0001	36	25	-	SNSFSC
ABBP	SSF	100	0.0001	36	25	-	SNSFSC
SREP	SSF	100	0.0001	36	5	-	SNSFSC
CFRP	SSF	100	0.0001	36	50	-	SNSFSC
BYGP	SSF	100	0.0001	36	10	-	ENSFSE
CGMP	SSF	100	0.0001	36	5	-	ENSFSE
CARP	SSF	100	0.0001	36	25	-	ENSFSE
GOBP	SSF	100	0.0001	36	10	-	ENSFSE
XCAP	SSF	100	0.0001	36	25	-	ENSFSE
LRCP	SSF	100	0.0001	36	5	-	ENSFSE
MLXP	SSF	100	0.0001	36	5	-	ENSFSE
PU4P	SSF	100	0.0001	36	5	-	ENSFSE
RNLP	SSF	100	0.0001	36	5	-	ENSFSE
VWDP	SSF	100	0.0001	36	25	-	ENSFSE

Eurex product code	Product Type	Contract size	Minimum price change	Maximum maturity (months)	MBTS TES	MBTS EnLight	Product group
CRT	EO	100	0.01	60	100	75	NNPHEE
FACC	EO	100	0.01	24	50	25	ENSOEE
VAR	EO	100	0.01	60	50	25	ENSOEE
UBX	EO	100	0.01	24	50	25	SNSOEC
SRA	EO	100	0.01	24	50	25	SNSOEC
MOVI	EO	100	0.01	24	50	25	SNSOEC
BELL	EO	100	0.01	24	50	25	SNSOEC
TRA	EO	100	0.01	60	50	25	ENSOEE
NEXI	EO	100	0.0005	24	50	25	ENSOEE
CFRE	EO	100	0.01	60	400	300	SNSOEC
PGHE	EO	10	0.01	60	200	150	SNSOEC
SCME	EO	100	0.01	60	300	250	SNSOEC
T3HP	SSDF	1000	0.001	5 years	50	-	XNCHYE

8. Mistrade parameters and position limits

Classification of mistrade ranges for Single Stock Dividend Futures:

Class	Mistrade range in percent of the reference price		
	contract periods (contract month)		
	1	2	>= 3
1	15	15	25
2	20	20	30
3	25	25	35
4	30	30	40
5	40	40	50
6	20	25	35
7	40	45	55

The mistrade ranges for the new Single Stock Dividend Future are as follows:

Eurex product code	Eurex product name	Mistrade ranges of the reference price			
		1st maturity	2nd maturity	>= 3rd maturity	Class
T3HP	TechnipFMC PLC Dividend Futures	40%	40%	50%	5

10. Transaction fees

The same transaction fees apply as for the corresponding existing equity derivatives. For Single Stock Dividend Futures, transaction fees are determined according to the relevant Eurex group ID (see section 1):

Single Stock Dividend Futures with group ID according to Annex D of the Eurex Contract Specifications	Dividends	Currency	Regular transactions	Block Trades
DE21, BE21, ES21, FR21, FI21, GB23, IE21, NL21, IT21	>= 0.75	EUR	1.20	1.80
	0.25 – 0.74	EUR	0.70	1.05
	< 0.25	EUR	0.20	0.30
CH21	>= 0.75	CHF	1.20	1.80
	0.25 – 0.74	CHF	0.70	1.05
	< 0.25	CHF	0.20	0.30
GB21	>= 0.75	GBP	1.20	1.80
	0.25 – 0.74	GBP	0.70	1.05
	< 0.25	GBP	0.20	0.30
FR22, GB22, US22	>= 0.75	USD	1.20	1.80
	0.25 – 0.74	USD	0.70	1.05
	< 0.25	USD	0.20	0.30

Effective from 12 August 2019 until and including 31 August 2019, transaction fees for the new Single Stock Dividend Futures mentioned in below table will be as follows:

Eurex product code	Product name	Eurex Group ID	Transaction fee per contract			Currency
			Regular transaction	Block trades	Cash settlement	
T3HP	TechnipFMC PLC Dividend Futures	FR22	1.20	1.80	1.20	USD

The yearly determination of the exact transaction fees for each Single Stock Dividend Future as of 1 September 2019 will be communicated in a separate Eurex Clearing circular.

For further details, please refer to the current Price List for Eurex Clearing AG on the Eurex Clearing website under the following link:

[Resources > Rules and Regulations > Price list](#)

12. Liquidity Provisioning

With effect from production start, the products will be included in the respective Liquidity Provider Scheme for Single Stock Futures (Equity-02), Equity Options (Equity-01) and Single Stock Dividends Futures (Equity-03) with the following parameters:

Scheme	Product Type	Name	Product ID	Spread class	Basis Minimum Quote Size	Number of expirations to be quoted; the first
Others	SSF	Terreis	TERF	SSF 3	5	-
Others	SSF	Dufry AG	DUFF	SSF 3	5	-
Others	SSF	VAT Group	VAGF	SSF 3	5	-
Others	SSF	1&1 Drillisch	DRIG	SSF 3	5	-
Others	SSF	Nestlé	NESP	SSF 3	5	-
Others	SSF	Novartis	NOVP	SSF 3	5	-
Others	SSF	Roche Holding	ROGP	SSF 3	5	-
Others	SSF	Zurich Insurance Group	ZURP	SSF 3	5	-
Others	SSF	UBS	UBSP	SSF 3	5	-
Others	SSF	Credit Suisse Group	CSGP	SSF 3	5	-
Others	SSF	ABB	ABBP	SSF 3	5	-
Others	SSF	Swiss Re	SREP	SSF 3	5	-
Others	SSF	Cie Financière Richemont	CFRP	SSF 3	5	-
Others	SSF	Bouygues	BYGP	SSF 3	5	-
Others	SSF	Capgemini	CGMP	SSF 3	5	-
Others	SSF	Carrefour	CARP	SSF 3	5	-
Others	SSF	Saint-Gobain	GOBP	SSF 3	5	-
Others	SSF	Crédit Agricole	XCAP	SSF 3	5	-
Others	SSF	Legrand	LRCP	SSF 3	5	-
Others	SSF	Michelin	MLXP	SSF 3	5	-
Others	SSF	Publicis Groupe	PU4P	SSF 3	5	-
Others	SSF	Renault	RNLP	SSF 3	5	-
Others	SSF	Veolia Environnement	VVDP	SSF 3	5	-
Non-Package	EO	Caixabank	CRT	OSTK 6	10	6
Non-Package	EO	FACC AG	FACC	OSTK 6	10	6
Non-Package	EO	Varta AG	VAR	OSTK 8	10	6
Non-Package	EO	U-Blox Holding AG	UBX	OSTK 8	10	6

Scheme	Product Type	Name	Product ID	Spread class	Basis Minimum Quote Size	Number of expirations to be quoted; the first
Non-Package	EO	Stadler Rail AG	SRA	OSTK 8	10	7
Non-Package	EO	Medacata Group SA	MOVI	OSTK 8	10	8
Non-Package	EO	Bell Food Group AG	BELL	OSTK 9	10	7
Non-Package	EO	Traton AG	TRA	OSTK 6	10	7
Non-Package	EO	Nexi SPA	NEXI	OSTK 6	10	7
Non-Package	EO	Cie Financière Richemont	CFRE	OSTK 8	10	7
Non-Package	EO	Partners Group	PGHE	OSTK 10	10	6
Non-Package	EO	Swisscom	SCME	OSTK 7	10	8

Package	Product Name	Product ID	Maximum Spreads			Minimum Size		
			1st Expiry	2nd Expiry	3rd Expiry	1st Expiry	2nd Expiry	3rd Expiry
SDFFR	TechnipFMC PLC Dividend Futures	T3HP	100%	100%	100%	50	50	25