X-pand into the Future

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Sender: 1. Eurex Deutschland and Eurex Zürich
2. Eurex Clearing AG
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Brazilian Single Stock Futures: Introduction of ten SSFs on American Depository Receipts of Brazilian Companies

Related Eurex Circulars: 232/07

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Content may be most important for:

➲ All departments

Attachments:

Updated sections of:

Eurex Deutschland and Eurex Zürich

1. Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich

Eurex Clearing AG

2. Clearing Conditions for Eurex Clearing AG
3. Price List for Eurex Clearing AG
4. Conditions for Utilization of the OTC Trade Entry Facilities (General Conditions for Participation)

Summary:

The Management Boards of the Eurex Exchanges and the Executive Board of Eurex Clearing AG decided to introduce Single Stock Futures on ten ADRs of Brazilian companies with effect from **April 19, 2010**.

All underlying instruments are listed at NYSE Euronext New York. Trading currency will be U.S. dollar.

Brazilian Single Stock Futures: Introduction of ten SSFs on American Depository Receipts of Brazilian Companies

The Management Boards of the Eurex Exchanges and the Executive Board of Eurex Clearing AG decided to introduce ten Single Stock Futures on ten American Depository Receipts (ADRs) of Brazilian companies with effect from April 19, 2010.

Eurex Deutschland and Eurex Zürich

To implement these decisions, Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich will be amended as specified in attachment 1 with effect from April 19, 2010.

Eurex Clearing AG

To implement the decisions of them Management Boards of the Eurex Exchanges, Eurex Clearing AG will adjust the Clearing Conditions for Eurex Clearing AG (attachment 2), the Price List for Eurex Clearing AG (attachment 3) as well as the Conditions for Utilization of the OTC Trade Entry Facilities (General Conditions for Participation - attachment 4), with regard to the clearing services it offers. These changes will also become effective on April 19, 2010.

1. Product Overview

Futures on	Underlying ISIN	Group ID	Product Currency	Product Code	Product ISIN	Product Code Flexible Futures		Contract Size	Minimum Price Change
						Cash	Physical		
Banco Bradesco SA	US0594603039	BR01	USD	B4DF	DE000A1DKFF7	B44F	-	100	0.0001
Bebidas das Americas	US20441W2035	BR01	USD	A4VF	DE000A1DKFG5	A44F	-	100	0.001
Empresa Brasileira de Aeronautica SA	US29081M1027	BR01	USD	ERJF	DE000A1DKFE0	ER4F	-	100	0.0001
Gafisa SA	US3626073015	BR01	USD	G4AF	DE000A1DKFD2	G44F	-	100	0.0001
Gerdau SA	US3737371050	BR01	USD	GGBF	DE000A1DKFC4	GG4F	-	100	0.0001
Itau Unibanco Holding SA	US4655621062	BR01	USD	I5UF	DE000A1DKFB6	I54F	-	100	0.0001
Petroleo Brasileiro SA	US71654V4086	BR01	USD	PBRF	DE000A1DKFA8	PB4F	-	100	0.0001
Saneamento Basico do Estado SA	US20441A1025	BR01	USD	S5SF	DE000A1DKE93	S54F	-	100	0.0001
Siderurgica Nacional SA	US20440W1053	BR01	USD	S4DF	DE000A1DKE85	S44F	-	100	0.0001
Vale SA	US91912E1055	BR01	USD	V4LF	DE000A1DKE77	V44F	-	100	0.0001

Only cash-settled Flexible Futures will be available as of start of trading.

2. Contract Specifications and Product Parameters

The contract specifications for the new SSFs will be in line with the existing Single Stock Futures with group ID US01; this also refers to last trading day, settlement as well as the determination of the daily settlement prices and the final settlement price, trading hours and trading calendar.

Contract size	100 shares
Minimum price change	USD 0.001 or 0.0001
Contract months	Up to three years; the next thirteen calendar months and the two following yearly contract months out of the December cycle
Last trading day	The third Friday, if this is an exchange trading day; otherwise the exchange trading day immediately preceding that day
Settlement	Cash settlement on the basis of the last final settlement price, due on the first exchange trading day after the last trading day
Daily settlement price	Established by Eurex Clearing AG on the basis of the volume-weighted average of the last three prices of the respective underlying instrument in the corresponding contract before the reference time (17:46 CET), plus the appropriate "cost of carry". To determine the relevant prices, the time specifications transmitted by data vendor Reuters AG will be applied.
Final settlement price	Determined by Eurex Clearing AG: For futures contracts with group ID "BR01", on the basis of the opening price in floor trading at NYSE Euronext New York on the last trading day

The updated Annex A of the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich will be published as of start of trading on the Eurex website under the following path:

www.eurexchange.com > Documents > Rules & Regulations

3. Admission to OTC Block-Trading

The new SSFs will be admitted to block-trading. Minimum contract size for Block trades will be one contract.

4. Product Group

Group ID	Product Group	Settlement Location Unit	Regulatory Status	Settlement Type	Product Type	Product Segment	Product Currency	Product Group ID					
BR01	Equity Futures cash-settled	-	N	C	F	SSF	USD	X	N	C	F	S	U

For details to the product groups please see the following table:

	Product Segment																			Product Type			Product Currency				Settlement Type						Settlement Location Unit (SLU)						Regulatory Status		
Attributes	Interest Rate	Money Market	Equity Options	Exchange Traded Funds	Single Stock Futures	Equity Index	Volatility Index	Credit Derivatives	EEX Phelix Futures&Options	EEX German Power	EEX French Power	EEX Gas EGT	EEX Gas BEB	EEX EUA	EEX Coal	ENDEX Dutch Power	ENDEX Belgian Power	ENDEX Gas TTF	Future	Option	Future / Option	Euro	Swiss francs	GBP	USD	Cash	Physical Delivery	Derivate	Physical / Derivate	Cash / Physical	Cash / Derivate	CBON	CHF	EXS	Crest	FCUR	NEXS	Fully Approved	Approved w/o CCorp	Non-Approved
Abbr.	I	M	E	F	S	Q	V	C	P	D	N	G	B	A	K	U	W	T	F	O	H	E	C	G	U	C	P	D	F	S	E	B	S	E	C	F	N	F	A	N

For further information as to the assignment of products and product groups please see Eurex circular 232/07, section 1.6.

5. Risk Parameters

You will receive the relevant risk parameters via the Theoretical Price Files after the product set-up in the Eurex® system. The parameters will also be published as of start of trading on the Eurex website under:

www.eurexchange.com > Clearing > Risk & Margining > Risk Parameters & Initial Margins

6. Mistrade Parameters

Mistrade Ranges for the new SSFs will be published on the Eurex website as of start of trading under the path for SSFs:

www.eurexchange.com > Trading > Products > Equity Derivatives > Single Stock Futures

7. Transaction Limits

The same transaction limits will apply which currently relate to existing SSFs of this group ID. Detailed information has been published on the Eurex website under the path:

www.eurexchange.com > Technology > Transaction Limits

8. Transaction Fees

Transaction fees for Brazilian SSFs will be USD 0.30 per contract; the fee cap for OTC Block Trades will be at USD 300.00.

9. Data Vendor Codes

At start of trading data vendor codes will be published on the Eurex website under the path:

www.eurexchange.com > Trading > Products > Vendor Product Code Search

Frankfurt, April 1, 2010

[...]

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
[...]						
Banco Bradesco SA	B4DF	BR01	XNYS	100	0.0001	USD
Companhia de Bebidas das Americas Prf	A4VF	BR01	XNYS	100	0.001	USD
Empresa Brasileira de Aeronautica SA	ERJF	BR01	XNYS	100	0.0001	USD
Gafisa SA	G4AF	BR01	XNYS	100	0.0001	USD
Gerdau SA	GGBF	BR01	XNYS	100	0.0001	USD
Itau Unibanco Holding SA	I5UF	BR01	XNYS	100	0.0001	USD
Petroleo Brasileiro SA	PBRF	BR01	XNYS	100	0.0001	USD
Saneamento Basico do Estado SA	S5SF	BR01	XNYS	100	0.0001	USD
Siderurgica Nacional SA	S4DF	BR01	XNYS	100	0.0001	USD
VALE SA	V4LF	BR01	XNYS	100	0.0001	USD
[...]						

* The group ID as well as the cash market ID shall be assigned by the Eurex Exchanges according to the following table and shall serve. amongst others. the purpose of determining a market place for the price of the share underlying the contract.

** The minimum price change with regard to share futures with assigned group ID GB01 refers to Pence.

Group ID	Relevant Cash Market	ID of Cash Market
AT01	Electronic Trading System of the Wiener Börse	XVIE
BE01	Electronic Trading System of NYSE Euronext Brussels	XBRU
BR01	Floor Trading System of NYSE Euronext New York	XNYS
CH01	Electronic Trading System of the SIX Swiss Exchange AG	XSWX, XVTX
DE01	Electronic Trading System of the Frankfurter Wertpapierbörse	XETR
ES01, ES02	Electronic Trading System of the Bolsa de Madrid	XMAD
FI01	Electronic Trading System of the OMX Helsinki Stock Exchange	XHEL
FR01	Electronic Trading System of NYSE Euronext Paris	XPAR
GB01. RU01	Electronic Trading System of London Stock Exchange	XLON
GR01	Electronic Trading System of Athens Exchange	XATH
IE01	Electronic Trading System of Irish Stock Exchange	XDUB
IT01	Electronic Trading System of Borsa Italiana	XMIL
NL01	Electronic Trading System of NYSE Euronext Amsterdam	XAMS
NO01	Electronic Trading System of Oslo Stock Exchange	XOSL
PT01	Electronic Trading System of NYSE Euronext Lisbon	XLIS
SE01	Electronic Trading System of OMX Stockholm Stock Exchange	XSSE
US01	Floor Trading System of NYSE Euronext New York	XNYS
US02	Electronic Trading System of NASDAQ	XNAS

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Annex C in relation to Contract Specifications:

Trading Hours Futures Contracts

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Individual Equity Futures

Group ID pursuant to Annex A	Pre-Trading Period	Continuous Trade	Post-Trading Full Period	OTC Trading	Last Trading Day Trade until
AT01 BE01 CH01 GR01 IE01 NO01 PT01 SE01	07:30-08:53	08:53-17:45	17:45-19:33	08:58-19:33	17:45
DE01 ES01 ES02 FI01 FR01 IT01 NL01	07:30-08:55	08:55-17:45	17:45-19:35	09:00-19:35	17:45
GB01	07:30-08:56	08:56-17:45	17:45-19:36	09:01-19:36	17:45
RU01	07:30-08:56	08:56-17:45	17:45-19:36	09:01-19:36	16:40
BR01 US01 US02	07:30-08:56	08:56-22:00	22:00-22:30	09:01-22:30	15:30 (Expiry month March: 14:30*:

** On the last trading day. the post-trading full period starts at 15:30 (expiry month March: 14:30) and ends at 22:30.

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Clearing Conditions for Eurex Clearing AG

[...]

Part 2
Clearing of Futures Contracts

[...]

2.1.2 Daily Settlement

(1) For each Futures Contract, profits and losses arising out of open positions on any Exchange day will be determined at the end of the Post-Trading Period and credited to or debited from the internal cash clearing account. For open positions from the previous Exchange day, the amount to be credited or debited shall equal the difference between the daily settlement prices of the contract in question on the relevant Exchange day and the previous Exchange day. For transactions on the relevant Exchange day, the amount to be credited or debited shall equal the difference between the price at which the transaction was concluded and the daily settlement price for such Exchange day.

(2) Eurex Clearing AG determines the daily settlement price according to the true market conditions of the respective contract and under consideration of its risk assessment.

a) When determining the daily settlement prices pursuant to Clause 1 for contracts of the current expiry month, the procedure described below shall apply.

- For contracts with which a closing price in the closing auction pursuant to number 4.5.3 of the Exchange Rules for Eurex Deutschland and Eurex Zürich is determined before 7 p.m., Eurex Clearing AG shall determine the daily settlement price according to the closing price respectively determined for the contract.

- With all other contracts, the daily settlement price shall be determined from the volume-weighted average of the prices of all transactions of the last minute before the respective reference point in time in the respective contract, provided that no more than five transactions have been settled within this period. In case no more than at least five transactions have been concluded before the respective reference point in time, the daily settlement price shall be determined from the volume-weighted average of the prices of the last five transactions concluded before the reference point in time in the respective contract, provided that those transactions are not concluded more than 15 minutes before the reference point in time.

- In case no price can be determined according to aforementioned procedure, the daily settlement price shall be determined on basis of the procedure described in b).

b) For all other contract terms, the following procedures apply to the determination of the daily settlement price.

- The daily settlement price for a contract shall be determined according to the average bid-ask spread of the combination order book.
- In case there is no spread in the combination order book, Eurex Clearing AG shall base the determination on the average bid-ask spread of the respective expiry month.
- In case there is no medium bid-ask spread for the respective expiry month, the daily settlement price shall be determined according to the theoretic price based on the price of the underlying.

c) The daily settlement price for futures contracts on exchange-trades index fund shares and on shares shall be determined by Eurex Clearing AG according to the closing price of the respective future determined in the closing auction of the underlying plus the respective costs of carry. For index fund shares, the closing price in the electronic trade on the Frankfurter Wertpapierbörse/SWX shall be relevant; for shares, the closing price according to the regulation in number 2.7.2 shall be relevant.

d) The daily settlement price for futures contracts with assigned group ID BR01, US01 or US02 (Annex A of the Contract Specifications for Futures Contracts and Options Contracts) at Eurex Deutschland and Eurex Zürich) shall be determined by the volume-weighted average of the last three prices of the underlying before the reference point in time (Paragraph 5); Eurex Clearing AG shall hereby collect the prices via the data provider Reuters AG. The calculated value shall respectively be added to the costs of carry.

e) The daily settlement price for the respectively first expiry of the Commodity Index Futures Contracts shall be determined by the final index value.

If it is not possible to determine a price pursuant to aforementioned provisions or if the daily settlement price so determined would not reflect the true market conditions, Eurex Clearing AG shall determine the settlement price at its equitable discretion.

(3) Paragraph 1 shall apply to the legal relationship between General Clearing Members or Direct Clearing Members and the Non-Clearing Members represented by them mutatis mutandis.

(4) For the payments resulting from the daily settlement, the rules of Number 2.1.1 apply mutatis mutandis.

(5) Reference times

Contract	Reference Time (CET)
Money Market Futures	17:15
Credit Futures	17:30
Fixed Income Futures (denominated in Euro)	17:15
CONF-Futures	17:00

Contract	Reference Time (CET)
SMI®-Futures, SLI® Futures	17:27
VSMI®-Futures, SMIM® Futures	17:20
Commodity Index Futures	21:00
All other Index-Futures	17:30
Index Dividend Futures	17:30
SMI® Index Dividend Futures	17:27
All other Index Dividend Futures	17:30
Futures Contracts with assigned group ID BR01, US01 or US02	17:45
Gold Futures	Conclusion of Afternoon Fixing taking place around 16:00
Silver Futures	Conclusion of the Silver Fixing taking place around 13:00
Hurricane Futures	22:00

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2.7 Clearing of Futures Contracts on Shares

The following subparts shall rule the clearing of transactions of Futures contracts on shares named in Number 1.5 of the Contract Specifications for Futures contracts and Options contracts at Eurex Deutschland and Eurex Zurich. Certificates representing shares (Depositary Receipts) shall be handled as shares.

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2.7.2 Final Settlement Price

The final settlement price of the Futures contracts will be determined by Eurex Clearing AG (Number 1.6.4 of the Contract Specifications for Futures contracts and Options contracts at the Eurex Deutschland and Eurex Zürich) at the final settlement day of a contract. The official final settlement price of the share on the cash market determined in the following is relevant for determination of the final settlement price. Regarding Futures Contracts with assigned group ID BR01, US01 or US02 (Annex A of the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich), the final settlement price is determined on basis of the opening price of the relevant cash market.

Group ID of the Futures contract according to Annex A to the Eurex Contract Specifications	Relevant Cash Market	ID of the Cash Market
AT01	Electronic Trading System of the Wiener Börse	
BE01	Electronic Trading System of the NYSE Euronext Brussels	
CH01	Electronic Trading System of SIX Swiss Exchange AG	
DE01	Electronic Trading System of the Frankfurter Wertpapierbörse	
ES01, ES02	Electronic Trading System of the Bolsa de Madrid	
FI01	Electronic Trading System of the OMX Helsinki Stock Exchange	
FR01	Electronic Trading System of the NYSE Euronext Paris	
GB01, RU01	Electronic Trading System of the London Stock Exchange	
GR01	Electronic Trading System of the Athens Stock Exchange	
IE01	Electronic Trading System of the Irish Stock Exchange	
IT01	Electronic Trading System of the Borsa Italiana	
NL01	Electronic Trading System of the NYSE Euronext Amsterdam	
NO01	Electronic Trading System of the Oslo Stock Exchange[1]	
PT01	Electronic Trading System of the NYSE Euronext Lissabon	
SE01	Electronic Trading System of the OMX Stockholm Stock Exchange[2]	
BR01, US01	Floor Trading of the NYSE Euronext New York	
US02	Floor Trading of the NASDAQ	
[…]		

[1] The prices determined in Norwegian kronas are converted into Euros on basis of the reference price determined by the European Central Bank on a daily basis.

[2] The prices determined in Swedish kronas are converted into Euros on basis of the reference price determined by the European Central Bank on a daily basis.

Part 4
Clearing of Off-Exchange Transactions

[…]

4.3 Part
Clearing of OTC Flexible Eurex Futures Contracts

Futures Contracts whose contract specifications – except the modalities listed in the following regulations - correspond to the specifications of the contracts admitted to trading at Eurex Deutschland and Eurex Zürich („Flexible Eurex Futures Contracts“) can be included in the clearing. An OTC transaction with a Flexible Eurex Futures Contract exists if the contracting parties have agreed off-exchange upon the purchase or sale of a futures contract whose characteristics – irrespective of the modalities listed in the following - correspond to the specifications of Eurex Futures Contracts determined in the Eurex Contracts Specifications and which have been included in the clearing by Eurex Clearing AG.[3]

Furthermore, the Conditions for Utilization of the OTC Trade-Entry Facilities (“General Terms of Participation”) of Eurex Clearing AG in their respectively current version shall rule the clearing of OTC Flexible Eurex Futures Contracts and the Utilization of the OTC Trade-Entry Facility.

4.3.1 Specifications Flexible Eurex Futures Contracts

[…]

- Final Settlement Price for Flexible Futures Contracts (Cash Settlement)

(1) For Flexible Eurex Futures Contracts on shares for which a Cash Settlement has been determined, the final settlement price shall be determined by Eurex Clearing AG. The official final price of the share on the respective, individually determined final settlement day shall be relevant. Chapter II Number 2.7.2 of the Clearing Conditions shall apply accordingly. For Flexible Futures Contracts on shares, for which the respective exchange-traded contract pursuant to Annex A of the Eurex Contract Specifications are assigned the group ID BR01, US01 or US02, the final settlement price is determined according to the regulation Chapter II Number 2.1.2 (2) d) Clause 1. In case the final

[3] Part 4.3 shall not apply with regard OTC Flexible Futures Contracts which relate to Money Market-, Fixed Income or Volatility Index Futures Contracts admitted to trading on the Eurex Exchanges. Insofar, Eurex Clearing AG does not assume the clearing of these Flexible Eurex Futures Contracts.

settlement price of the Flexible Futures Contract on shares and the final settlement day of the respective exchange-traded contract with assigned group ID BR01, US01 and US02 are identical, the final settlement price shall be determined according to Chapter II Number 2.7.2.

(2) For Flexible Eurex Futures Contracts on indices for which a cash settlement has been determined, the final settlement price shall be determined by Eurex Clearing AG. The final value of the underlying index on basis of the prices determined for the securities and rights included in the respective index on the respective, individually determined final settlement day shall be relevant.[4] Chapter II Number 2.4.2 Paragraph (9) of the Clearing Conditions shall apply accordingly.

(3) For Flexible Eurex Futures Contracts on Commodity indices for which a cash settlement has been determined, the final settlement price shall be determined by Eurex Clearing AG. Generally, the final value of the underlying index on the trading day preceding the final settlement day of the respective products shall be relevant. Thus, the Sections 2.13.2, Paragraph 1 and 2 do not apply.

(4) For Flexible Eurex Futures Contracts on Exchange-Traded Funds for which a cash settlement has been determined, the final settlement price shall be determined by Eurex Clearing AG. The value of the underlying on the respective, individually determined final settlement day shall be relevant. Chapter II Number 2.5.2 of the Clearing Conditions shall apply accordingly.

- Final Settlement Price for Flexible Futures Contracts (Physical Delivery)

[....]

[4] For the determination of the final settlement price for Flexible Futures Contracts on the Dow Jones Global Titans 50^{SM} Index, its value at 5:30 pm (CET) shall be relevant.

Price List for Eurex Clearing AG

[…]

3.1 Matching of Exchange Transactions / Recording of Derivatives Transactions (Trade)

3.1.1 Exchange Transactions

3.1.1.1 Regular Transactions

Contract	Fee per Contract A and P Accounts	Fee per Contract M-Accounts (Regular Market-Making)*	Fee per Contract M-Accounts (Permanent Market-Making)*	Fee per Contract M-Accounts (Advanced Market-Making)*
Equity Derivatives				
Stock Futures with Group ID assigned in Annex A of the Eurex Contract Specifications				
AT01, BE01, DE01, ES01, ES02, FR01, GR01, IE01, IT01, NL01, PT01	EUR 0.20			
FI01, NO01, SE01	EUR 0.20			
CH01, CH02	CHF 0.30			
BR01, RU01	USD 0.30			
US01, US02	USD 0.30			
GB01	GBP 0.15			

[…]

3.1.2 OTC Transactions

3.1.2.1 Fees for OTC Entries – Block Trades

Contract	Fee per Contract A-and P-Accounts	Fee per Contract M-Accounts (Regular Market-Making)*	Fee per Contract M-Accounts (Permanent Market-Making)*	Fee per Contract M-Accounts (Advanced Market-Making)*
Equity Derivatives				
Stock Futures with Group ID assigned in Annex A of the Eurex Contract Specifications				
AT01, BE01, DE01, ES01, ES02, FR01, GR01, IE01, IT01, NL01, PT01	EUR 0.20			
FI01, NO01, SE01	EUR 0.20			
CH01, CH02	CHF 0.30			
BR01, RU01	USD 0.30			
US01, US02	USD 0.30			
GB01	GBP 0.15			

[….]

Fee Limitation for Block Trades

The fees for the entry of a block trade in specified products shall be limited as follows:

Contract	Maximum Fee per Trade Entry A-Accounts	Maximum Fee per Trade Entry P-Accounts	Maximum Fee per Trade Entry M-Accounts (Regular Market-Making)*	Maximum Fee per Trade Entry M-Accounts (Permanent Market-Making)*	Maximum Fee per Trade Entry M-Account (Advanced Market-Making)*
Equity Derivatives					
Stock Futures with Group ID assigned in Annex A of the Eurex Contract Specifications					
AT01, BE01, ES01, ES02, FR01, GR01, IE01, IT01, NL01, PT01	EUR 200	EUR 200			
DE01	EUR 200	EUR 200			
FI01, NO01, SE01	EUR 200	EUR 200			
CH01, CH02	CHF 300	CHF 300			
BR01, RU01	USD 300	USD 300			
US01, US02	USD 300	USD 300			
GB01	GBP 150	GBP 150			

[….]

3.1.2.2 OTC Entries – Flexible Contracts

Contract	Fee per Contract A- und P-Accounts	Maximum Fee per Trade Entry A-Account	Maximum Fee per Trade Entry P- and M-Accounts
Equity Derivatives			
Stock Futures with Group ID assigned in Annex A of the Eurex Contract Specifications			
AT01, BE01, DE01, ES01, ES02, FI01, FR01, GR01, IE01, NO01, IT01, NL01, PT01, SE01	EUR 0.20	EUR 200	EUR 200
CH01, CH02	CHF 0.30	CHF 300	CHF 300
BR01, RU01, US01, US02	USD 0.30	USD 300	USD 300
GB01	GBP 0.15	GBP 150	GBP 150

[….]

3.2 Position Closing Adjustments

Position Closing Adjustments, if these do not take place between 13:30 CET on the day of trade and before 13:30 CET of the following trading day:

Contract:	Fee per Contract:
Stock Futures with Group ID assigned in Annex A of the Eurex Contract Specifications	
AT01, BE01, DE01, ES01, ES02, FI01, FR01, GR01, IE01, IT01, NL01, NO01, PT01, SE01	EUR 0.40
CH01, CH02	CHF 0.60
BR01, RU01, US01, US02	USD 0.60
GB01	GBP 0.30

[…]

3.3 Cash Settlement

Contract:	Fee per Contract:	Maximum Fee for Contracts on the same underlying of each A-, P- and M-accounts
Stock Futures with Group ID assigned in Annex A of the Eurex Contract Specifications		
AT01, BE01, ES01, FR01, GR01, IE01, IT01, NL01, PT01	EUR 0.20	EUR 200
DE01	EUR 0.20	EUR 200
FI01, NO01, SE01	EUR 0.20	EUR 200
Ch01, CH02	CHF 0. 30	CHF 300
BR01, RU01	USD 0.30	USD 300
US01, US02	USD 0.30	USD 300
GB01	GBP 0.15	GBP 150

[...]

Annex A to the General Conditions for Participation:
OTC Periods of Use (all times in CET)

[....]

Single Stock Futures

Product	Start-End
Single Stock Futures with Group ID assigned pursuant to Annex A of the Eurex Contract Specifcations	
AT01 BE01 CH01 CH02 GR01 IE01 NO01 PT01 SE01	08:58-19:33
DE01 ES01 ES02 FI01 FR01 IT01 NL01	09:00-19:35
GB01 RU01	09:01-19:36
BR01 US01 US02	09:01-22:30

[...]