

Anhang 1 zu Eurex-Rundschreiben 005/20

A. Produktüberblick

Eurex-Produkt-kürzel	Produkt-typ	Basiswert	Basiswert-ISIN	Eurex-Gruppen-kennung	Produkt-währung	Produkt-ISIN
DALF	SSF	Delta Air Lines	US2473617023	US01	USD	DE000A26RXJ7
ALFF	SSF	American Airlines Group	US02376R1023	US01	USD	DE000A26R XK5
JBLF	SSF	JetBlue Airways	US4771431016	US01	USD	DE000A26R XL3
UALF	SSF	United Airlines Holdings	US9100471096	US01	USD	DE000A26R XM1
LUVF	SSF	Southwest Airlines	US8447411088	US01	USD	DE000A26R XN9
UBRF	SSF	Uber Technologies	US90353T1007	US01	USD	DE000A26R XP4
LYFF	SSF	Lyft	US55087P1049	US01	USD	DE000A26R XQ2
NSCF	SSF	Norfolk Southern	US6558441084	US01	USD	DE000A26R XR0
KSUF	SSF	Kansas City Southern	US4851703029	US01	USD	DE000A26R XS8
JBHF	SSF	J. B. Hunt Transport Services	US4456581077	US01	USD	DE000A26R XT6
ALKF	SSF	Alaska Air Group	US0116591092	US01	USD	DE000A26R XU4
SAVF	SSF	Spirit Airlines	US8485771021	US01	USD	DE000A26R XV2
FDJF	SSF	Française des Jeux	FR0013451333	FR01	EUR	DE000A26R XW0
SWOF	SSF	SoftwareONE Holding	CH0496451508	CH01	CHF	DE000A26R XX8
SRAF	SSF	Stadler Rail	CH0002178181	CH01	CHF	DE000A26R XY6
AMA	EO	AMG Advanced Metallurgical Group	NL0000888691	NL12	EUR	NL0000888691
SLHE	EO	Swiss Life Holding AG [European]	CH0014852781	CH14	CHF	DE000A26R YE6
SWO	EO	SoftwareONE Holding	CH0496451508	CH12	CHF	CH0496451508
FDJ	EO	Française des Jeux	FR0013451333	FR12	EUR	FR0013451333
ELR	EO	Elior Group	FR0011950732	FR12	EUR	FR0011950732
7PI	EO	Poste Italiane	IT0003796171	IT12	EUR	IT0003796171
ADJ	EO	ADO Properties	LU1250154413	DE12	EUR	LU1250154413
AUT	EO	Autoneum Holding	CH0127480363	CH12	CHF	CH0127480363
BOS	EO	Bossard Holding	CH0238627142	CH12	CHF	CH0238627142
BVB	EO	Borussia Dortmund GmbH & Co	DE0005493092	DE12	EUR	DE0005493092
CPH	EO	Cosmo Pharmaceuticals	NL0011832936	NL12	CHF	NL0011832936
COT	EO	Comet Holding	CH0360826991	CH12	CHF	CH0360826991
SKB	EO	Koenig & Bauer	DE0007193500	DE12	EUR	DE0007193500
STM	EO	Stabilus Safety	LU1066226637	DE12	EUR	LU1066226637

Eurex-Produkt-kürzel	Produkt-typ	Kontrakt-größe	Minimale Preisveränderung	Maximale Laufzeit (Monate)	MBTS TES	MBTS EnLight	Capacity-Gruppe
DALF	SSF	100	0,0001	36	5	5	Cash Futures 871m/USD
ALFF	SSF	100	0,0001	36	10	10	Cash Futures 871m/USD
JBLF	SSF	100	0,0001	36	25	25	Cash Futures 871m/USD
UALF	SSF	100	0,0001	36	5	5	Cash Futures 871m/USD
LUVF	SSF	100	0,0001	36	10	10	Cash Futures 871m/USD
UBRF	SSF	100	0,0001	36	10	10	Cash Futures 871m/USD
LYFF	SSF	100	0,0001	36	5	5	Cash Futures 871m/USD
NSCF	SSF	100	0,0001	36	5	5	Cash Futures 871m/USD
KSUF	SSF	100	0,0001	36	5	5	Cash Futures 871m/USD
JBHF	SSF	100	0,0001	36	5	5	Cash Futures 871m/USD
ALKF	SSF	100	0,0001	36	5	5	Cash Futures 871m/USD
SAVF	SSF	100	0,0001	36	10	10	Cash Futures 871m/USD
FDJF	SSF	100	0,0001	36	10	10	Cash/Physical EUR
SWOF	SSF	100	0,0001	36	25	25	Cash/Physical CHF
SRAF	SSF	100	0,0001	36	5	5	Cash/Physical CHF
AMA	EO	100	0,01	24	50	25	Cash/Physical EUR
SLHE	EO	100	0,01	60	50	25	Cash/Physical CHF
SWO	EO	100	0,01	24	50	25	Cash/Physical CHF
FDJ	EO	100	0,01	24	50	25	Cash/Physical EUR
ELR	EO	100	0,01	24	50	25	Cash/Physical EUR
7PI	EO	500	0,0005	24	50	25	Cash/Physical EUR
ADJ	EO	100	0,01	60	50	25	Cash/Physical EUR
AUT	EO	100	0,01	24	50	25	Cash/Physical CHF
BOS	EO	100	0,01	24	50	25	Cash/Physical CHF
BVB	EO	100	0,01	60	50	25	Cash/Physical EUR
CPH	EO	100	0,01	24	50	25	Cash/Physical EUR
COT	EO	100	0,01	24	50	25	Cash/Physical CHF
SKB	EO	100	0,01	60	50	25	Cash/Physical EUR
STM	EO	100	0,01	60	50	25	Cash/Physical EUR

(...)

J. Liquiditätsbereitstellung

Mit Wirkung zum Einführungsdatum werden die folgenden Aktienderivate in das entsprechende Liquidity Provider-Programm für Aktien-Futures (Equity-02) bzw. Aktienoptionen (Equity-01) mit den folgenden Parametern aufgenommen:

Programm	Produktart	Basiswert	Eurex Produktkürzel	Spread-Klasse	Mindestquotierungsgröße Basis	Anzahl der zu quotierenden Verfälle; Der Erste
Others	SSF	Delta Air Lines	DALF	SSF 3	5	-
Others	SSF	American Airlines Group	ALFF	SSF 3	5	-
Others	SSF	JetBlue Airways	JBLF	SSF 3	5	-
Others	SSF	United Airlines Holdings	UALF	SSF 3	5	-
Others	SSF	Southwest Airlines	LUVF	SSF 3	5	-
Others	SSF	Uber Technologies	UBRF	SSF 3	5	-
Others	SSF	Lyft	LYFF	SSF 3	5	-
Others	SSF	Norfolk Southern	NSCF	SSF 3	5	-
Others	SSF	Kansas City Southern	KSUF	SSF 3	5	-
Others	SSF	J. B. Hunt Transport Services	JBHF	SSF 3	5	-
Others	SSF	Alaska Air Group	ALKF	SSF 3	5	-
Others	SSF	Spirit Airlines	SAVF	SSF 3	5	-
Others	SSF	Française des Jeux	FDJF	SSF 3	5	-
Others	SSF	SoftwareONE Holding	SWOF	SSF 3	5	-
Others	SSF	Stadler Rail	SRAF	SSF 3	5	-
Non-Package	EO	AMG Advanced Metallurgical Group	AMA	OSTK 7	10	6
Non-Package	EO	Swiss Life Holding [European]	SLHE	OSTK 4	10	8
Non-Package	EO	SoftwareONE Holding	SWO	OSTK 17	10	7
Non-Package	EO	Française des Jeux	FDJ	OSTK 8	10	8
Non-Package	EO	Elior Group	ELR	OSTK 8	10	8
Non-Package	EO	Poste Italiane	7PI	OSTK 6	10	6
Non-Package	EO	ADO Properties	ADJ	OSTK 17	10	6
Non-Package	EO	Autoneum Holding	AUT	OSTK 18	10	7
Non-Package	EO	Bossard Holding	BOS	OSTK 10	10	7
Non-Package	EO	Borussia Dortmund GmbH & Co	BVB	OSTK 8	10	6
Non-Package	EO	Cosmo Pharmaceuticals	CPH	OSTK 18	10	6
Non-Package	EO	Comet Holding	COT	OSTK 18	10	7
Non-Package	EO	Koenig & Bauer	SKB	OSTK 10	10	6
Non-Package	EO	Stabilus Safety	STM	OSTK 10	10	6