X-pand into the Future

eurex circular 113/17

Date: 20 October 2017
Recipients: All Trading Participants of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Mehtap Dinc

⚠ **Action required**

Single Stock Futures: Introduction of 25 SSFs

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Content may be most important for:	**Attachment:**
➲ All departments	Updated Annex A of the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich

Summary:

The Management Board of Eurex Deutschland and the Executive Board of Eurex Zürich AG took the following decisions with effect from **25 October 2017**:

1. Introduction of 25 Single Stock Futures pursuant to Annex A of the attachment.

Single Stock Futures: Introduction of 25 SSFs

1. Product overview

Eurex product code	Future/Dividend Future on	Underlying ISIN	Eurex group ID	Product currency	Product ISIN
ABEP	Abertis Infraestructuras S.A.	ES0111845014	ES02	EUR	DE000A2G9TW1
AENP	Aena S.A.	ES0105046009	ES02	EUR	DE000A2G9TY7
AI3P	Amadeus IT Group S.A.	ES0109067019	ES02	EUR	DE000A2G9TZ4
ANAP	Acciona S.A.	ES0125220311	ES02	EUR	DE000A2G9TX9
BAKP	Bankinter S.A.	ES0113679I37	ES02	EUR	DE000A2G9T28
BDSP	Banco de Sabadell S.A.	ES0113860A34	ES02	EUR	DE000A2G9UK4
CLNP	Cellnex Telecom S.A.	ES0105066007	ES02	EUR	DE000A2G9T44
CMAP	Mapfre S.A.	ES0124244E34	ES02	EUR	DE000A2G9UG2
COLP	Inmobiliaria Colonial S.A.	ES0139140174	ES02	EUR	DE000A2G9T93
CRTP	CaixaBank S.A.	ES0140609019	ES02	EUR	DE000A2G9T36
DIAP	Distribuidora Internacional de Alimentacion S.A.	ES0126775032	ES02	EUR	DE000A2G9T51
EG4P	Enagas S.A.	ES0130960018	ES02	EUR	DE000A2G9T69
FV0P	Bankia S.A.	ES0113307062	ES02	EUR	DE000A2G9T10
GANP	Gas Natural SDG S.A.	ES0116870314	ES02	EUR	DE000A2G9T85
GTQP	Siemens Gamesa Renewable Energy S.A.	ES0143416115	ES02	EUR	DE000A2G9UE7
IDAP	Indra Sistemas S.A.	ES0118594417	ES02	EUR	DE000A2G9UB3
INRP	International Consolidated Airlines Group S.A.	ES0177542018	ES02	EUR	DE000A2G9UH0
MELP	Melia Hotels International S.A.	ES0176252718	ES02	EUR	DE000A2G9UF4
MTSP	ArcelorMittal S.A.	LU1598757687	ES02	EUR	DE000A2G9T02
OZTP	Grifols S.A.	ES0171996087	ES02	EUR	DE000A2GF7G2
RE2P	Red Electrica Corporación S.A.	ES0173093024	ES02	EUR	DE000A2G9UQ1
RWWP	Mediaset España Comunicación S.A.	ES0152503035	ES02	EUR	DE000A2G9UJ6
T5RP	Tecnicas Reunidas S.A.	ES0178165017	ES02	EUR	DE000A2G9UD9
UFGP	Ferrovial S.A.	ES0118900010	ES02	EUR	DE000A2G9T77
VICP	Viscofan S.A.	ES0184262212	ES02	EUR	DE000A2G9UC1

Eurex product code	Contract size	Minimum price change	Minimum size for Block Trades	Product group
ABEP	100	0,0001	1	NNPHEE
AENP	100	0,0001	1	NNPHEE
AI3P	100	0,0001	1	NNPHEE
ANAP	100	0,0001	1	NNPHEE
BAKP	100	0,0001	1	NNPHEE
BDSP	100	0,0001	1	NNPHEE
CLNP	100	0,0001	1	NNPHEE
CMAP	100	0,0001	1	NNPHEE
COLP	100	0,0001	1	NNPHEE
CRTP	100	0,0001	1	NNPHEE
DIAP	100	0,0001	1	NNPHEE
EG4P	100	0,0001	1	NNPHEE
FV0P	100	0,0001	1	NNPHEE
GANP	100	0,0001	1	NNPHEE
GTQP	100	0,0001	1	NNPHEE
IDAP	100	0,0001	1	NNPHEE
INRP	100	0,0001	1	NNPHEE
MELP	100	0,0001	1	NNPHEE
MTSP	100	0,0001	1	NNPHEE
OZTP	100	0,0001	1	NNPHEE
RE2P	100	0,0001	1	NNPHEE
RWWP	100	0,0001	1	NNPHEE
T5RP	100	0,0001	1	NNPHEE
UFGP	100	0,0001	1	NNPHEE
VICP	100	0,0001	1	NNPHEE

2. Contract specifications and product parameters

In general, contract specifications for the new Single Stock Futures and the new Single Stock Dividend Futures 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 Annex A of the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich will be published on the Eurex website www.eurexchange.com under the following link:

Resources > Rules and Regulations > Contract specifications

3. Risk parameters

You will receive the relevant risk parameters via the Theoretical Price Files after the product set-up in Eurex Exchange's T7. The parameters will also be published as of start of trading on the Eurex website under:

Market data > Clearing data > Risk parameters and initial margins

Currently, all listed derivatives on shares, equity indexes, fixed income and Money Market instruments as well as all OTC IRS products are admitted for Eurex Clearing Prisma margining.

For the risk parameters of the new products, please refer to the Eurex Clearing website 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 will be published as of start of trading on the Eurex website under the links:

Products > Equity Derivatives > Single Stock Futures

5. Transaction limits

The same values apply as for existing Single Stock Futures and Single Stock Dividend 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:

Resources > Rules and Regulations > Price list

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

20 October 2017

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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 **
[…]						
Abertis Infraestructuras S.A.	ABEP	ES02	XMAD	100	0.0001	EUR
Acciona S.A.	ANAP	ES02	XMAD	100	0.0001	EUR
Aena S.A.	AENP	ES02	XMAD	100	0.0001	EUR
Amadeus IT Group S.A.	AI3P	ES02	XMAD	100	0.0001	EUR
ArcelorMittal S.A.	MTSP	ES02	XMAD	100	0.0001	EUR
Banco de Sabadell S.A.	BDSP	ES02	XMAD	100	0.0001	EUR
Bankia S.A.	FV0P	ES02	XMAD	100	0.0001	EUR
Bankinter S.A.	BAKP	ES02	XMAD	100	0.0001	EUR
CaixaBank S.A.	CRTP	ES02	XMAD	100	0.0001	EUR
Cellnex Telecom S.A.	CLNP	ES02	XMAD	100	0.0001	EUR
Distribuidora Internacional de Alimentacion S.A.	DIAP	ES02	XMAD	100	0.0001	EUR
Enagas S.A.	EG4P	ES02	XMAD	100	0.0001	EUR
Ferrovial S.A.	UFGP	ES02	XMAD	100	0.0001	EUR
Gas Natural SDG S.A.	GANP	ES02	XMAD	100	0.0001	EUR
Grifols S.A.	OZTP	ES02	XMAD	100	0.0001	EUR
Indra Sistemas S.A.	IDAP	ES02	XMAD	100	0.0001	EUR
Inmobiliaria Colonial S.A.	COLP	ES02	XMAD	100	0.0001	EUR
International Consolidated Airlines Group S.A.	INRP	ES02	XMAD	100	0.0001	EUR
Mapfre S.A.	CMAP	ES02	XMAD	100	0.0001	EUR
Mediaset España Comunicación S.A.	RWWP	ES02	XMAD	100	0.0001	EUR
Melia Hotels International S.A.	MELP	ES02	XMAD	100	0.0001	EUR
Red Electrica Corporación S.A.	RE2P	ES02	XMAD	100	0.0001	EUR
Siemens Gamesa Renewable Energy S.A.	GTQP	ES02	XMAD	100	0.0001	EUR
Tecnicas Reunidas S.A.	T5RP	ES02	XMAD	100	0.0001	EUR
Viscofan S.A.	VICP	ES02	XMAD	100	0.0001	EUR
[…]						

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

** GBX: Pence Sterling

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