X-pand into the Future

eurex circular 055/16

Date: 19 May 2016
Recipients: All Trading Participants of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Mehtap Dinc

Action required

A. Single Stock Futures: Introduction of seven Single Stock Futures; B. Single Stock Dividend Futures: Introduction of two Single Stock Dividend Futures

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Content may be most important for:	**Attachment:**
➲ All departments	Updated Annexes A and D 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 decision with effect from **30 May 2016**:

1. Introduction of seven Single Stock Futures pursuant to Annex A of the attachment.
2. Introduction of two Single Stock Dividend Futures pursuant to Annex D of the attachment.

The minimum number of tradable contracts for the Eurex Trade Entry Services will be one contract, respectively.

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A. Single Stock Futures: Introduction of seven Single Stock Futures; B. Single Stock Dividend Futures: Introduction of two Single Stock Dividend Futures

1. Product overview

Product code	Future/ Dividend Future on	Underlying ISIN	Eurex group ID	Product currency	Product ISIN	Product code of Flexible Future	
						Cash	Physical
FIAI	Fiat Chrysler Aut. N.V.	NL0010877643	IT01	EUR	DE000A2BM413	FI4I	FI5I
HNRJ	HANNOVER RÜCK SE	DE0008402215	DE01	EUR	DE000A2BM421	HN4J	HN5J
ITVH	ITV PLC	GB0033986497	GB01	GBX	DE000A2BM439	IT4H	-----
K5PN	Koninklijke KPN N.V.	XC000A1PHTY1	NL21	EUR	DE000A2BM447	-----	-----
KPNI	Koninklijke KPN N.V.	NL0000009082	NL01	EUR	DE000A2BM454	KP4I	KP5I
RFXJ	Eurazeo	FR0000121121	FR01	EUR	DE000A2BM5D9	RF4J	RF5J
SWMG	Swedish Match AB	SE0000310336	SE01	EUR	DE000A2BM462	SW4G	-----
U4BS	UBS Group AG	XC000A1HTZR4	CH21	CHF	DE000A2BM470	-----	-----
UBSJ	UBS Group AG	CH0244767585	CH01	CHF	DE000A2BM488	UB4J	UB5J

Product code	Contract size	Minimum price change	Minimum size for Block Trades	Product group
FIAI	1000	0,0001	1	ENSFSE
HNRJ	100	0,0001	1	ENSFSE
ITVH	1000	0,0001	1	XNCFSG
K5PN	1000	0,001	1	XNCHYE
KPNI	100	0,0001	1	ENSFSE
RFXJ	100	0,0001	1	ENSFSE
SWMG	100	0,0001	1	XNCFSE
U4BS	1000	0,001	1	XNCHYC
UBSJ	100	0,0001	1	SNSFSC

2. Contract specifications and product parameters

Generally, contract specifications for the new Single Stock Futures and Single Stock Dividend Futures are in line with the existing ones 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.

Updated Annexes A and D 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 Exchanges 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 single stocks, equity indexes, fixed income and money market instruments as well as all OTC IRS products are eligible for calculation in Eurex Clearing Prisma.

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 an updated list with details on all 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 Futures 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

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

The same transaction fees apply as for the corresponding existing Single Stock Futures and Single Stock Dividend Furures.

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

19 May 2016

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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 **
[…]						
Fiat Chrysler Automobiles N.V.	FIAI	IT01	XMIL	1000	0,0001	EUR
HANNOVER RÜCK SE	HNRJ	DE01	XETR	100	0,0001	EUR
ITV PLC	ITVH	GB01	XLON	1000	0,0001	GBX
Koninklijke KPN N.V.	KPNI	NL01	XAMS	100	0,0001	EUR
Eurazeo	RFXJ	FR01	XPAR	100	0,0001	EUR
Swedish Match AB	SWMG	SE01	XSSE	100	0,0001	EUR
UBS Group AG	UBSJ	CH01	XVTX	100	0,0001	CHF
[…]						

* 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

[…]

Annex D in relation to subsection 1.14 of the Contract Specifications:

Futures contracts on the dividends of Shares ("Single Stock Dividend Futures")	Product ID	Group ID*	Cash Market-ID*	Contract Size	Minimum Price Change	Currency **
[…]						
Koninklijke KPN N.V.	K5PN	NL21	XETR	1000	0,001	EUR
UBS Group AG	U4BS	CH21	XETR	1000	0,001	CHF
[…]						

* The group ID as well as the cash market ID shall be assigned by the Eurex Exchanges according to the following table and shall merely have an internal assignment function

** GBX: Pence Sterling

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