

X-pand into the Future

# **Eurex Deutschland -**

Technical Standards and File Descriptions for the provision of key information documents (KIDs)

		Eurex Deutschland
	Eurex Deutschland KIDs	
		13.10.2017
-	Technical Standards and File Descriptions	Seite 2

#### **Eurex 2017**

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_	<b>Eurex Deutschland</b>
Eurex Deutschland KIDs	
	13.10.2017
Technical Standards and File Descriptions	Seite 3

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## **Eurex Deutschland**

13.10.2017

Seite 4

## Technical Standards and File Descriptions

### **Table of Contents**

1.	Introduction	5
1.1.	Purpose of this Manual	5
1.2.	Formatting of the Files	5
1.3.	Separate files	6
1.4.	Contents of the KID package	6
2.	Reference Table Logic	6
2.1.	Reference Table Naming Convention	7
2.2.	Contents of Column "FACT_DATE" in Detail	8
2.3.	Contents of Column "PRODUCT_ID" in Detail	8
2.4.	Contents of Column "SIDE_NAME" in Detail	8
2.5.	Contents of Column "PRODUCT_INDICATOR" in Detail	8
2.6.	Contents of columns "PRODUCT_LINE" in Detail	8
2.7.	Contents of columns "PRODUCT_TYPE" in Detail	8
2.8.	Contents of columns "PRODUCT_WEB_ADDRESS" in Detail	8
2.9.	Contents of columns "KID_NAME" in Detail	9
2.10.	Contents of columns "TARGETMARKET" in Detail	9
3.	PDF Documents (KIDs)	9
3.1.	PDF Document Naming Convention	9
3.1.1.	Example of the file names:	10
3.1.2.	Example: PDF document assignment to an Eurex product group	10
3.1.3.	Example: PDF Document assigned to a specific product for web retrieval – build-	10
4.	Location of the Publication	10
4.1.	KID Package Location	10
4.2.	Link Locations	11
ANNEX I	Sample of KID	12
ANNEX I	I Sample Reference Table	15

	<b>Eurex Deutschland</b>
Eurex Deutschland KIDs	
	13.10.2017
Technical Standards and File Descriptions	Seite 5

#### 1. Introduction

Key Information Documents (KIDs) for Eurex products traded on the Eurex Exchanges will be available to the public on the official Eurex website (<a href="www.eurexchange.com">www.eurexchange.com</a>):

- 1. Separate KIDs for different asset classes/ product groups in different languages, and the relevant CSV files.
- 2. A single package per language, which will be provided as a zip file containing all the relevant KIDs and CSV files

The following files and types will be directly available on the relevant download site:

- Generic KIDs in PDF format for the asset classes/ product groups tradable on Eurex.
- Product mapping table a reference table in CSV format indicating which products are covered by which KIDs.
- Change log a CSV file indicating changes made to KIDs compared to previous versions of the KIDs (in free text format).

The same files and types will be available within the package per language.

## 1.1. Purpose of this Manual

Regulation EU/1286/2014 on Key Information Documents (KIDs) for Packaged Retail and Insurance-based Investment Products (PRIIPs) provide the legal background and obligations for PRIIP manufacturers.

In addition to this regulation, further guidance for creating KIDs are provided in the Commission Delegated Regulation (EU) C(2017) 1473, dated 8 March 2017, and the ESA's Questions & Answers on the PRIIPs KID (Commission Delegated Regulation (EU) 2017/653).

This manual is intended to provide details about the available package, files/documents, the reference table, and its location and the linkage between products and respective KID.

## 1.2. Formatting of the Files

The CSV files follow basic format rules. Every data record will be in one line; fields separated by a delimiter – ";".

The first row in the CSV file contains the column headers

The PDF files are read only documents.

	<b>Eurex Deutschland</b>
Eurex Deutschland KIDs	
	13.10.2017
Technical Standards and File Descriptions	Seite 6

The name of the documents consists of a combination of the respective product type, product line, a distinction between put and call options, a distinction between long or short side and the applicable language (using **ISO 639-1:2002**.).

## 1.3. Separate files

- Separate generic KIDs for each asset class/ product group traded on Eurex in all
  relevant languages are available on the Eurex website in PDF format on a dedicated
  download page. A link from the respective product site provides a speedy transfer to
  the download area.
- A product mapping table a reference table in CSV format of Eurex product ID, fact date, side name, product indicator, product line, product type, root web address, a KID name, and an indication of intended investor group (target market).
- Change log a CSV file indicating changes made to KIDs compared to previous versions of the KIDs (in free text format).

## 1.4. Contents of the KID package

The KID package consists of all PDF KIDs and relevant CSV files described above.

The KID package is in zipped file format.

## 2. Reference Table Logic

The Reference Table provides a reference of which KID is assigned to which Eurex product.

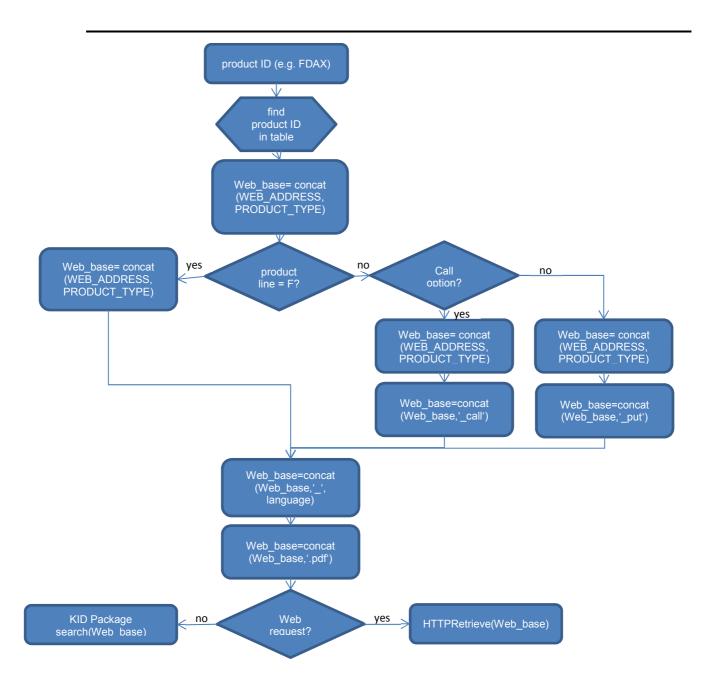
In order to find the relevant KID, the user can make use of the following logic (for long and short sides separate KIDs for each asset class/ product group will be published):

**Eurex Deutschland** 

13.10.2017

Seite 7

Technical Standards and File Descriptions



## 2.1. Reference Table Naming Convention

The table is in CSV format and the naming convention is the following format:

KIDs\_reference\_table\_YYYYMMDD\_xx.csv

The date in the table name will indicate, among other things, changes under the following circumstances:

	<b>Eurex Deutschland</b>
Eurex Deutschland KIDs	
	13.10.2017
Technical Standards and File Descriptions	Seite 8

- A product group has been added or deleted;
- A KID document has been added, changed, or deleted.

A separate KID Package will be available for each available language.

\_xx in the file name represents the language according to ISO 639-1:2002

## 2.2. Contents of Column "FACT\_DATE" in Detail

The FACT\_DATE column represents the date when the file was created. It will be an additional marker for changes in the package file. User can compare the date of their package with the FACT\_DATE to determine if it is necessary to download the new package.

## 2.3. Contents of Column "PRODUCT\_ID" in Detail

The PRODUCT\_ID used is representative for the tradable products of Eurex and can be found in various places on our webpage and also on the "Products" page.

www.eurexchange.com > Products

## 2.4. Contents of Column "SIDE\_NAME" in Detail

Indicates, weather the respective KID is referring to long or short positions in the corresponding product. Valid values are LONG and SHORT.

## 2.5. Contents of Column "PRODUCT INDICATOR" in Detail

Provides information on the type of the product. For futures this field is set to NULL, for options it will contain either C or P as valid values.

## 2.6. Contents of columns "PRODUCT\_LINE" in Detail

The PRODUCT\_LINE gives indication as to whether the product related to the product ID is a future or an option. Valid Values are F or O.

## 2.7. Contents of columns "PRODUCT TYPE" in Detail

The PRODUCT\_TYPE indicates the asset class/ product group of the respective product. It correlates with the categories e.g. used on the Eurex Daily Statistics, which are also available for download on our webpage. This field defines the granularity of the generic KIDs being offered (in relation to the PRODUCT\_LINE field mentioned above).

## 2.8. Contents of columns "PRODUCT\_WEB\_ADDRESS" in Detail

	Eurex Deutschland
Eurex Deutschland KIDs	
	13.10.2017
Technical Standards and File Descriptions	Seite 9

Represents the root address of all available downloads for PRIIPS/KIDs. Using this web root address, users can build the download link for specific products using the logic displayed in number 2. Reference Table Logic for specific web retrievals of KIDs.

## 2.9. Contents of columns "KID\_NAME" in Detail

The KID\_ NAME column is filled with the names of the PDF versions of the corresponding KIDs assigned to the respective Eurex product groups, in each case distinguished between futures and call options and put options, and between long and short. In case of option products the sample build of the name always uses the call option as a basis.

### 2.10. Contents of columns "TARGETMARKET" in Detail

Valid values are 1 and 2. This column represents Eurex classification of the intended investor who could use the respective product. The logic for the classification follows the categorization displayed in the document Overview of target market considerations.pdf.

## 3. PDF Documents (KIDs)

The RTS under Chapter II, Art. 10(b), states that a generic KID describing the PRIIP is allowed. The prerequisites for this provision can be found in the RTS under "Special cases", on page 8, in the first paragraph concerning certain standardized exchange-traded derivatives. Eurex Deutschland is therefore providing the public with generic KIDs for its products.

The PDF documents are published with the read-only restriction.

One PDF document will not be assigned to more than one Eurex product group.

Example of a KID can be found in Annex I.

## 3.1. PDF Document Naming Convention

The beginning of each PDF document name begins with the type of product within its assigned Eurex product types (PRODUCT\_TYPE), followed by PRODUCT\_INDICATOR and SIDE NAME.

The remainder of each PDF document's name reflects the language of the document according to **ISO 639-1:2002**.

Example:

en - English

de – German

	Eurex Deutschland
Eurex Deutschland KIDs	
	13.10.2017
Technical Standards and File Descriptions	Seite 10

### 3.1.1. Example of the file names:

Fixed\_Income\_Futures\_long\_en.pdf
Fixed\_Income\_Options\_call\_long\_en.pdf
Fixed\_Income\_Options\_put\_short\_en.pdf

### 3.1.2. Example: PDF document assignment to an Eurex product group

The KID\_Name "Fixed\_Income\_Futures\_long\_en.pdf" is assigned to the "Fixed Income Futures" found in the column PRODUCT\_TYPE for the PRODUCT\_LINE "F", and the SIDE\_NAME "LONG", and refers to a KID in English language.

### 3.1.3. Example: PDF Document assigned to a specific product for web retrieval – build-

A product ID can be looked up in the reference data table. With the corresponding product line, side name and product indicator the user will be in a position to combine the content of the field WEB\_ADDRESS with the content of the field PRODUCT\_TYPE.

Dependent on the content of the field PRODUCT\_INDICATOR the user combines the field PRODUCT\_TYPE, SIDE\_NAME and adds the language key desired using '\_' as a separator and the file type '.pdf'. Replace all spaces with '\_'

The resulting file name in combination with the PRODUCT\_WEB\_ADDRESS should than be used to retrieve the corresponding file from the download section of the Eurex PRIIPS website in the respective language.

Example: http://www.eurexchange.com/blob/KID/data/ &"\_"& FIXED\_INCOME\_FUTURES &"\_"& NULL &"\_"& LONG &"\_"& "DE" &"\_"& ".pdf"

→ <a href="http://www.eurexchange.com/blob/KID/data/FIXED\_INCOME\_FUTURES\_LONG\_DE.p">http://www.eurexchange.com/blob/KID/data/FIXED\_INCOME\_FUTURES\_LONG\_DE.p</a> df

**Example**: <a href="http://www.eurexchange.com/blob/KID/data/">http://www.eurexchange.com/blob/KID/data/</a> &"\_"& EQUITY\_OPTIONS &"\_"& CALL &"\_"& LONG &"\_"& "DE" &"\_"& ".pdf"

→http://www.eurexchange.com/blob/KID/data/EQUITY OPTIONS CALL LONG DE.pdf

### 4. Location of the Publication

The PRIIP regulation, Art. 5(1), states that before a PRIIP is made available to retail investors, the PRIIP manufacturer shall create a KID and shall publish the document on its website.

In RTS Art. 16(3), requires that a revised KID be published on PRIIP manufacturer's website.

## 4.1. KID Package Location

	<b>Eurex Deutschland</b>
Eurex Deutschland KIDs	
	13.10.2017
Technical Standards and File Descriptions	Seite 11

The separate Key Information Documents, supporting CSV files and the KID package are available to the public for download from Eurex's website at the following Uniform Resource Locator (URL):

http://www.eurexchange.com/exchange-en/resources/eu-regulations/priips-kids

### 4.2. Link Locations

Eurex provides a URL (see 4.1) on each product description web page of each Eurex product that falls under the PRIIPs regulation. The URL is clear, evident and easy to locate.

The URL redirects the user to the KIDs download website. The user can then download the separate pdf files or the complete KID package in the desired language.

The user can also be redirected from the KIDs webpage to the webpages of each Eurex product class webpage, which a particular KID refers to.

To avoid confusion and assist the user as to which Eurex product is assigned to which Eurex product group, the product group names within the KIDs package correspond largely to the Eurex product group list found on the Eurex product webpage. Therefore, a user can easily see the connection between the Eurex product group and the corresponding KID. To support the easiest access to corresponding information the reference file contains a logical link between the product ID and the relevant KID according to the logic described in number 2. Reference Table Logic and number 3.1. PDF Document Naming Convention.

**Eurex Deutschland** 

13.10.2017

Seite 12

Technical Standards and File Descriptions

## **ANNEX I Sample of KID**



### Key Information Document - Fixed Income Futures Long

#### Purpose

This document provides you with key information about this investment product. It is not marketing material. The information is required by law to help you understand the nature, risks, costs, potential gains, and losses of this product, and to help you compare it with other products.

#### Product

Name of PRIIP	Fixed income futures long
Name of PRIIP manufacturer	Eurex Deutschland
Details of how to get in contact with PRIIP manufacturer	http://www.eurexchange.com/exchange-en/XXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXXX
Competent authority supervising PRIIP manufacturer	Hessische Börsenaufsicht (Exchange Supervisory Authority (ESA))
Date of production	29 December 2017

You are about to purchase a product that is not simple and may be difficult to understand.

#### What is this product?

#### Type

Fixed income futures are derivative based contracts. A derivative is a financial contract, which derives its value from the value of another underlying instrument.

#### <u>Objectives</u>

A future is an agreement between a buyer (long position) and a seller (short position) to trade a certain underlying asset at a certain time in the future for a certain price. Potential customers of fixed income futures long would have a long position in the respective future, i.e. they would act as a buyer.

When entering into a futures position, no initial payment is made between the buyer and seller. The buyer and the seller have opposing expectations of how the value of the futures price will develop. Either market participant will experience a profit if their expectations materialise, and a loss if their expectations do not materialise.

A futures position gross profit or loss¹ is calculated as the difference between the underlying's value at the future's expiration or closure, minus the underlying's value at the time the future is entered into, this difference divided by the product-specific minimum price change (tick size), and the resulting quotient multiplied with the product-specific value per minimum price change (tick value)²

The buyer realises a gross profit if the value of the underlying has increased at the future's closure and a gross loss if it decreased. The seller realises a gross profit if the value of the underlying has decreased at future's closure and a gross loss if it increased.

The pay-off of a future is linear: A specific difference between the underlying's value at expiry minus the underlying's value at entry always result in the same monetary profit respectively loss, independent of the actual value of the underlying.

No recommended holding period is prescribed for futures. The risk and reward profile at maturity is depicted in the section "Performance scenarios". Buyer and seller can experience profits or losses at any point up to and including the future's maturity date.

A future has a pre-defined maturity date. A potential customer may exit their exposure to a future during the trading hours of the exchange days. The customer can exit this exposure to a future by entering into an opposing futures position (with the same underlying and maturity), acting as seller to close an opening long position, or acting as buyer to close an opening short position, respectively. A future's price can fluctuate due to movements and expectations of the following non-exhaustive list of parameters: value of underlying, interest rates, coupon or dividend payments, etc...

In the highly unlikely event that an orderly functioning of markets would be no longer be guaranteed, in accordance with the Exchange Rules, Eurex has an extraordinary right to suspend trading or to terminate positions.

<sup>1</sup> The gross profit or loss is a customer's profit or loss before consideration of transaction fees, clearing fees, brokerage fees, tax and/ or any other administrative expenses occurring in connection with the exposure to the relevant futures position.

<sup>&</sup>lt;sup>2</sup> More information on product-specific tick sizes and tick values can be found in the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich available under: <a href="https://www.eurexchange.com/exchange-en/resources/rules-regulations">https://www.eurexchange.com/exchange-en/resources/rules-regulations</a>

<b>Eurex Deuts</b>	chlan	d
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13.10.2017

Seite 13

### Technical Standards and File Descriptions

Instruments which are referenced as the underlying for a fixed income futures long position may include, but are not limited to<sup>3</sup>:

- a debt security issued by the government of a specific country (a government bond), or
- an agreement to exchange interest payments relating to different (pre-defined) interest rates (interest rate swap), or
- a specific interest rate index, or
- a specific corporate bond index

#### Intended retail investor

An exchange is as a neutral trading platform, where various types of market participants can interact. Potential customers of fixed income futures long comprise of retail clients, professional clients and eligible counterparties, who pursue a strategy of capital optimization, leverage for the purpose of directional investing, arbitrage or hedging, and who may have a short-term, mid-term or long-term investment horizon. The potential customer could bare financial losses exceeding the initially invested capital, and does not require capital protection (repayment of the invested capital is not guaranteed). The fixed income futures long is a product suitable for clients with extensive knowledge and/ or experience in derivative financial products.

#### What are the risks and what could I get in return?

#### Risk indicator



The product can be kept for the duration of a short-, medium- or longterm investment horizon.

The summary risk indicator is a guide to the level of risk of these products compared to other products. It shows how likely it is that a product will lose money because of movements in the markets or because we are not able to pay you.

We have classified these products as 7 out of 7, which is the highest risk class. This rates potential losses from future performance at a very high level. Futures are leveraged products; initial costs of a customer, e.g. execution fees, assets deposited to secure the future's exposure, account for only a small percentage of the traded contract's overall value. Small changes in the future's price can result in huge gains or losses.

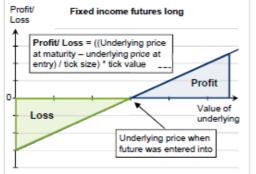
Be aware of currency risk. Depending on the chosen product, you will receive payments in a different currency, so the final return you will get will depend on the exchange rate between the two currencies. This risk is not considered in the indicator shown above.

In some circumstances, you may be required to make further payments to pay for losses. The total loss you may incur may significantly exceed the amount invested.

These products do not include any protection from future market performance so you could lose some or all of your investment.

#### Performance scenarios

This graph illustrates how your investment could perform. You can compare it with the pay-off graphs of other derivatives.



The graph presented gives a range of possible outcomes and is not an exact indication of what you might get back. What you get will vary depending on how the underlying will develop. For each value of the underlying, the graph shows what the profit or loss of the product would be. The horizontal axis shows the various possible prices of the underlying value on the expiry date and the vertical axis shows the profit or loss.

Buying this product holds that you think the underlying price will increase.

The figures shown include all the costs of the product itself, but may not include all the costs that you pay to your advisor or distributor. The figures do not take into account your personal tax situation, which may also affect how much you get back.

Before entering into a fixed income futures long, the customer

must have made their own independent assessment on whether to enter into such a contract and decide as to whether the respective product is appropriate or proper for themselves, based upon the customer's own judgment and the recommendation from the persons selling or advising. The scenarios indicated in the graph illustrate a range of possible returns for this product.

<sup>&</sup>lt;sup>3</sup> More information on different underlying's of fixed income futures can be found in in the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich available under: <a href="https://www.eurexchange.com/exchange-en/resources/rules-regulations">https://www.eurexchange.com/exchange-en/resources/rules-regulations</a>

Please note that the profit or loss should be understood to be the gross profit or loss in this graph.

Eurex Do	utscl	hlan	d
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13.10.2017

Seite 14

### Technical Standards and File Descriptions

#### What happens if Eurex Deutschland is unable to pay out?

Eurex Deutschland is an exchange approved under German law and provides a trading platform for the conclusion of financial transactions between market participants. Eurex Deutschland does not act as counterparty to any market participant with respect to any of these transactions.

Any transaction traded on Eurex Deutschland is centrally cleared by Eurex Clearing AG5.

#### What are the costs?

#### Cost over time

Eurex Deutschland does not charge costs or fees to its trading participants. However, all products covered by this KID are centrally cleared by Eurex Clearing AG, a service for which Eurex Clearing AG charges transaction fees and clearing fees<sup>5</sup>.

The person selling you or advising you about this product may charge you other costs. If so, this person will provide you with information about these costs, and show you the impact that all costs will have on your investment over time.

	If you cash in at maturity
Total costs	n/a
Impact on return (RIY) per year	n/a

#### Composition of costs

This Table shows the impact on return per year							
One-off	Entry costs	n/a	The impact of the costs you pay when entering into your investment.				
costs	Exit costs	n/a	The impact of the costs of exiting your investment when it matures.				
Ongoing costs	Portfolio transaction costs	n/a	The impact of the costs of us buying and selling underlying investments for the product. $ \\$				
	Other ongoing costs	n/a	The impact of the costs that we take each year for managing your investments and the costs presented in Section II.				
Incidental costs	Performance fees	n/a	The impact of the performance fee. We take these from your investment if the product outperforms its benchmark.				
	Carried interests	n/a	The impact of carried interests				

#### How long should I hold it and can I take money out early?

No recommended holding period is prescribed for these products by the exchange. Each customer's optimal holding period depends on their individual investment strategy and risk profile.

Both, the buyer and the seller of a future can exit their exposure to a future as further described in the section "Objectives". Customers can roll forward their exposure in a future (at or before maturity) to match their investment horizon. To roll a future means to extend its maturity by closing the initial contract and opening a new longer dated contract with the same underlying.

#### How can I complain?

In case of complaints about the products covered by this KID or about the conduct of the PRIIP manufacturer, please contact xxxxx@eurexchange.com. In case of a complaint regarding a person advising on, or selling, or distributing toyou the product, please directly contact the institution, which the respective person represents.

#### Other relevant information

Further information regarding fixed income futures long can be found on our website: http://www.eurexchang

<sup>5</sup> More information regarding Eurex Clearing can be found on its official website: <a href="http://www.eurexclearing.com/clearing-en/">http://www.eurexclearing.com/clearing-en/</a>.
6 For detailed information on transaction fees and clearing fees, please refer to the Price List of Eurex Clearing AG, available under this link: <a href="https://www.eurexchange.com/exchange-en/resources/rules-regulations">https://www.eurexchange.com/exchange-en/resources/rules-regulations</a>.

Eurex	Deutschland

13.10.2017 Seite 15

Technical Standards and File Descriptions

# **ANNEX II Sample Reference Table**

			PRODU CT					
FACT_	PRODU	SIDE_	_INDIC	PRODUC				TARGET
DATE	CT_ID	NAME	ATOR	T_LINE	PRODUCT_TYPE	PRODUCT_WEB_ADDRESS	KID_NAME	MARKET
26.09.					EQUITY	http://www.eurexchange.c	EQUITY_FUTURES_LONG_	
2017	1COF	LONG		F	FUTURES	om/blob/KID/data/	DE.pdf	1
26.09.	4005	CLIODE		_	EQUITY	http://www.eurexchange.c	EQUITY_FUTURES_SHORT	
2017	1COF	SHORT		F	FUTURES	om/blob/KID/data/	_DE.pdf	1
26.09.	4601/	CHORT	6411		EQUITY	http://www.eurexchange.c	EQUITY_OPTIONS_CALL_S	
2017	1COV	SHORT	CALL	0	OPTIONS	om/blob/KID/data/	HORT_DE.pdf	1
26.09. 2017	1COV	LONG	PUT	О	EQUITY OPTIONS	http://www.eurexchange.c om/blob/KID/data/	EQUITY_OPTIONS_PUT_L ONG DE.pdf	2
26.09.	1000	LONG	PUI	U	EQUITY	http://www.eurexchange.c	EQUITY_OPTIONS_CALL_L	2
20.03.	1COV	LONG	CALL	o	OPTIONS	om/blob/KID/data/	ONG DE.pdf	2
26.09.	1001	LONG	CALL		EQUITY	http://www.eurexchange.c	EQUITY_OPTIONS_PUT_S	
2017	1COV	SHORT	PUT	o	OPTIONS	om/blob/KID/data/	HORT_DE.pdf	1
26.09.	100.	0			EQUITY	http://www.eurexchange.c	EQUITY_OPTIONS_CALL_L	_
2017	255B	LONG	CALL	О	OPTIONS	om/blob/KID/data/	ONG DE.pdf	2
26.09.					EQUITY	http://www.eurexchange.c	EQUITY_OPTIONS_PUT_L	_
2017	255B	LONG	PUT	0	OPTIONS	om/blob/KID/data/	ONG DE.pdf	2
26.09.					EQUITY	http://www.eurexchange.c	EQUITY_OPTIONS_PUT_S	
2017	255B	SHORT	PUT	0	OPTIONS	om/blob/KID/data/	HORT_DE.pdf	1
26.09.					EQUITY	http://www.eurexchange.c	EQUITY_OPTIONS_CALL_S	
2017	255B	SHORT	CALL	0	OPTIONS	om/blob/KID/data/	HORT_DE.pdf	1
					EQUITY			
26.09.					DIVIDEND	http://www.eurexchange.c	EQUITY_DIVIDEND_FUTU	
2017	255C	LONG		F	FUTURES	om/blob/KID/data/	RES_LONG_DE.pdf	1
					EQUITY			
26.09.					DIVIDEND	http://www.eurexchange.c	EQUITY_DIVIDEND_FUTU	
2017	255C	SHORT		F	FUTURES	om/blob/KID/data/	RES_SHORT_DE.pdf	1
26.09.				_	EQUITY	http://www.eurexchange.c	EQUITY_OPTIONS_PUT_L	_
2017	2FE	LONG	PUT	0	OPTIONS	om/blob/KID/data/	ONG_DE.pdf	2
26.09.	255	CLIODE			EQUITY	http://www.eurexchange.c	EQUITY_OPTIONS_CALL_S	
2017	2FE	SHORT	CALL	0	OPTIONS	om/blob/KID/data/	HORT_DE.pdf	1
26.09. 2017	2FE	SHORT	PUT	О	EQUITY OPTIONS	http://www.eurexchange.c om/blob/KID/data/	EQUITY_OPTIONS_PUT_S	1
26.09.	ZFE	SHUKT	PUI	U	EQUITY	http://www.eurexchange.c	HORT_DE.pdf EQUITY_OPTIONS_CALL_L	1
20.09.	2FE	LONG	CALL	О	OPTIONS	om/blob/KID/data/	ONG DE.pdf	2
26.09.	ZIL	LONG	CALL	U	EQUITY	http://www.eurexchange.c	EQUITY_FUTURES_SHORT	
20.03.	34DF	SHORT		F	FUTURES	om/blob/KID/data/	DE.pdf	1
26.09.	3401	31101(1			EQUITY	http://www.eurexchange.c	EQUITY_FUTURES_LONG_	
2017	34DF	LONG		F	FUTURES	om/blob/KID/data/	DE.pdf	1
26.09.					EQUITY	http://www.eurexchange.c	EQUITY_FUTURES_LONG_	
2017	3GDF	LONG		F	FUTURES	om/blob/KID/data/	DE.pdf	1
26.09.					EQUITY	http://www.eurexchange.c	EQUITY_FUTURES_SHORT	
2017	3GDF	SHORT		F	FUTURES	om/blob/KID/data/	_DE.pdf	1
26.09.					EQUITY	http://www.eurexchange.c	EQUITY_FUTURES_LONG_	
2017	3MUF	LONG		F	FUTURES	om/blob/KID/data/	DE.pdf	1
26.09.					EQUITY	http://www.eurexchange.c	EQUITY_FUTURES_SHORT	
2017	3MUF	SHORT		F	FUTURES	om/blob/KID/data/	_DE.pdf	1
26.09.					EQUITY	http://www.eurexchange.c	EQUITY_FUTURES_LONG_	
2017	5FLF	LONG		F	FUTURES	om/blob/KID/data/	DE.pdf	1
26.09.					EQUITY	http://www.eurexchange.c	EQUITY_FUTURES_SHORT	]
2017	5FLF	SHORT		F	FUTURES	om/blob/KID/data/	_DE.pdf	1
26.09.					EQUITY	http://www.eurexchange.c	EQUITY_FUTURES_SHORT	]
2017	6CMF	SHORT		F	FUTURES	om/blob/KID/data/	_DE.pdf	1
26.09.				_	EQUITY	http://www.eurexchange.c	EQUITY_FUTURES_LONG_	
2017	6CMF	LONG		F	FUTURES	om/blob/KID/data/	DE.pdf	1