Eurex Circular 056/18

Single Stock Futures, equity options: Change of the contract size for SSFs on EXOR NV; Withdrawal of admission of eleven Single Stock Futures and two equity options; Further editorial changes

Summary

The Management Board of Eurex Deutschland took the following decisions with effect from **23 July 2018**:

1. Change of the contract size for SSFs on EXOR NV pursuant to Annex A of the Attachment
2. Withdrawal of admission of eleven Single Stock Futures pursuant to Annex A of the Attachment
3. Withdrawal of admission of two equity options pursuant to Annex B of the Attachment
4. Further editorial changes pursuant to Annexes A, B and D of the Attachment

Attachment:

- Updated sections of Annexes A, B and D of the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland

⚠ Action required

Date: 18 July 2018

Recipients:
All Trading Participants of Eurex Deutschland and Vendors

Authorized by:
Mehtap Dinc

Target group:
- All departments

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Single Stock Futures, equity options: Change of the contract size for SSFs on EXOR NV; Withdrawal of admission of eleven Single Stock Futures and two equity options; Further editorial changes

1. Single Stock Futures: Change of the contract size for SSFs on EXOR NV

Contract specifications and product parameters, effective 23 July 2018:

Eurex product code	Future on	Contract size	Minimum price change	Minimum size for Block Trades	Product group
IILG*	EXOR NV	~~1000~~ 100	0.0001	~~1~~ 5	ENSOEE

* The contract size change will be done via an R-factor adjustment.

2. Withdrawal of admission of eleven Single Stock Futures and two equity options

Effective 23 July 2018, the admission of eleven Single Stock Futures (pursuant to Annex A of the Attachment) and the admission of two equity options (pursuant to Annex B of the Attachment) will be withdrawn.

Eurex product code	Single Stock Futures on	Underlying ISIN	Eurex group ID	Product ISIN
AIRL	Air Liquid SA	FR0000120073	FR01	DE000A2BMRG8
DVCF	Davide Campari Milano SpA	IT0005252207	IT01	DE000A1RRTE6
TG4F	ThromboGenics NV	BE0003846632	BE01	DE000A11RDZ7
QSCF	QSC AG	DE0005137004	DE01	DE000A1RRQS2
AYOG	Abengoa SA	ES0105200416	ES01	DE000A1RRAW8
AVNF	Avanti Communications Group	GB00B1VCNQ84	GB01	DE000A11RYV2
IPDG	Independent News & Media	IE00B59HWB19	IE01	DE000A1KDY40
ACIF	Astaldi SpA	IT0003261069	IT01	DE000A1KQFJ1
ARQF	Landi Renzo SpA	IT0004210289	IT01	DE000A11RDL7
PBGF	PBG Spolka Akcynja	PLPBG0000029	PL01	DE000A1KQM49
COFF	Capital One Financial Corp.	US14040H1059	US01	DE000A1TREV8

Eurex product code	Equity Option on	Underlying ISIN	Eurex group ID	Product ISIN
AB1	Air Berlin	GB00B128C026	DE12	GB00B128C026
CTN	centrotherm international	DE000A1TNMM9	DE12	DE000A1TNMM9

3. Further editorial changes

Effective 23 July 2018, the contract specifications will be changed as outlined in the Attachment. The changes are of an editorial nature. Cash Market IDs and minimum block trade sizes specified in Eurex Exchange's T7® trading system apply.

As of the effective date, updated Annexes A, B and D of the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland will be published on the Eurex website www.eurexchange.com under the following link:

Resources > Rules and Regulations > Contract specifications

If you have any questions or need further information, please contact Derivatives Trading Operations at tel. +49-69-211-1 12 10.

18 July 2018

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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**	Minimum Block Trade Size
[…]							
~~Abengoa S.A.~~	~~AYOG~~	~~ES01~~	~~XMAD~~	~~100~~	~~0.0001~~	~~EUR~~	~~7000~~
~~Air Liquide S.A.~~	~~AIRL~~	~~FR01~~	~~XPAR~~	~~100~~	~~0.0001~~	~~EUR~~	~~5~~
~~Astaldi S.p.A.~~	~~ACIF~~	~~IT01~~	~~XMIL~~	~~1000~~	~~0.0001~~	~~EUR~~	~~5~~
~~Avanti Communications Group PLC~~	~~AVNF~~	~~GB01~~	~~XLON~~	~~1000~~	~~0.0001~~	~~GBX~~	~~300~~
bpost S.A. Actions Nom. Compartm. A o.N.	BPOF	BE01	XBRU~~XFRA~~	100	0.0001	EUR	25
~~Capital One Financial Corp.~~	~~COFF~~	~~US01~~	~~XNYS~~	~~100~~	~~0.0001~~	~~USD~~	~~5~~
~~Davide Campari-Milano S.p.A.~~	~~DVCF~~	~~IT01~~	~~XMIL~~	~~1000~~	~~0.0001~~	~~EUR~~	~~5~~
EXOR NV	IILG	IT01	XMIL	100~~1000~~	0.0001	EUR	5~~1~~
~~Independent News and Media PLC~~	~~IPDG~~	~~IE01~~	~~XDUB~~	~~100~~	~~0.0001~~	~~EUR~~	~~2500~~
Ion Beam Applications S.A. Act	IBAF	BE01	XBRU~~XFRA~~	100	0.0001	EUR	10
~~Landi Renzo S.p.A.~~	~~ARQF~~	~~IT01~~	~~XMIL~~	~~1000~~	~~0.0001~~	~~EUR~~	~~50~~
~~PBG SPÓŁKA AKCYJNA~~	~~PBGF~~	~~PL01~~	~~XWAR~~	~~100~~	~~0.0001~~	~~EUR~~	~~1000~~
PepsiCo Inc.	PEPF	US01	XNAS~~XNYS~~	100	0.0001	USD	5
~~QSC AG~~	~~QSCF~~	~~DE01~~	~~XETR~~	~~100~~	~~0.0001~~	~~EUR~~	~~150~~
SSAB A-Shares	SKWF	SE01	XSSE~~XFRA~~	100	0.0001	EUR	75
~~ThromboGenics N.V.~~	~~TG4F~~	~~BE01~~	~~XBRU~~	~~100~~	~~0.0001~~	~~EUR~~	~~100~~
[…]							

* The group ID as well as the cash market ID shall be assigned by Eurex Deutschland 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 B in relation to Subsection 2.6 of the Contract Specifications:

Options on Shares of	Prod-uct-ID	Group ID*	Cash Market ID*	Con-tract Size	Maximum Term (Months)	Mini-mum Price Change	Cur-rency**	Mini-mum Block Trade Size
[…]								
~~Air Berlin PLC~~	~~AB1~~	~~DE12~~	~~XETR~~	~~100~~	~~60~~	~~0.01~~	~~EUR~~	~~500~~
bpost S.A. Actions Nom. Compartm. A o.N.	BPO	BE12	XBRU~~XFRA~~	100	24	0.01	EUR	50
~~Centrotherm International AG~~	~~CTN~~	~~DE12~~	~~XFRA~~	~~100~~	~~60~~	~~0.01~~	~~EUR~~	~~100~~
Credit Suisse Group - N.	CSG1/ 2/4/5	CH13	XSWX	100	1	0.01	CHF	~~250~~1500
~~METRO AG~~	~~MEO~~	~~DE11~~	~~XETR~~	~~100~~	~~60~~	~~0.01~~	~~EUR~~	~~250~~
METRO AG	255B	DE11	XETR	100	60	0.01	EUR	250
~~Sky Deutschland AG~~	~~SKY~~	~~DE11~~	~~XETR~~	~~100~~	~~60~~	~~0.01~~	~~EUR~~	
[…]								

* The group ID as well as the cash market ID shall be assigned by Eurex Deutschland according to the following table and shall, amongst other 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 1.13 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	Curren cy**	Minimum Block Trade Size
[…]							
PepsiCo Inc	P2EP	US21	~~XNYS~~ XNAS	1000	0.001	USD	10
[…]							

* The group ID as well as the cash market ID shall be assigned by Eurex Deutschland according to the following table and shall merely have an internal assignment function. If the reference market of the underlying share is changed within the Electronic Trading System of the Euronext Exchanges Euronext Brussels, Euronext Paris and Euronext Amsterdam, the Management Board of Eurex Deutschland may change the cash market-ID for a contract and thus determine a relevant cash market other than the cash market determined upon the introduction of the contract.

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Group ID	Relevant Cash Market	ID of Cash Market
BE21	Electronic Trading System of the Euronext Brussels	XBRU
[…]		
NL21	Electronic Trading System of the NYSE Euronext Amsterdam	XAMS
US21	Electronic Trading System of NYSE ~~Euronext New York~~New York Stock Exchange	XNYS
US22	Electronic Trading System of NASDAQ	XNAS

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