X-pand into the Future

eurex circular 064/17

Date: 23 June 2017
Recipients: All Trading Participants of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Mehtap Dinc

⚠ **Action required**

Single Stock Futures: Introduction of four SSFs; Single Stock Dividend Futures: Introduction of one SSDF

Contact: Derivatives Trading Operations, T +49-69-211-1 12 10,
Michael Durica, T +49-69-211-1 59 23

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 decisions with effect from **3 July 2017**:

1. Introduction of four Single Stock Futures pursuant to Annex A of the attachment;
2. Introduction of one Single Stock Dividend Future pursuant to Annex D of the attachment.

Single Stock Futures: Introduction of four SSFs; Single Stock Dividend Futures: Introduction of one SSDF

1. Product overview

Eurex product code	Future/Dividend Future on	Underlying ISIN	Eurex group ID	Product currency	Product ISIN
BPDI	UNIONE DI BANCHE ITALIAN	IT0003487029	IT01	EUR	DE000A2GF9G8
CPGH	COMPASS GROUP PLC	GB00BD6K4575	GB01	GBX	DE000A2GF9H6
FO4I	AGEAS	BE0974264930	BE01	EUR	DE000A2GF9J2
I4SP	ARCELORMITTAL DIVIDENDS	XC000A1DKC93	NL21	EUR	DE000A2GF9K0
ISPI	ARCELORMITTAL	LU1598757687	NL01	EUR	DE000A2GF9L8

Eurex product code	Contract size	Minimum price change	Minimum size for Block Trades	Product group
BPDI	1000	0,0001	1	ENSFSE
CPGH	1000	0,0001	1	XNCFSG
FO4I	100	0,0001	1	ENSFSE
I4SP	1000	0,001	1	XNCHYE
ISPI	100	0,0001	1	ENSFSE

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 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 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 and 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 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 and Single Stock Dividend Futures.

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

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