



## eurex circular 172/15

**Date:** 25 September 2015  
**Recipients:** All Trading Participants of Eurex Deutschland and Eurex Zürich and Vendors  
**Authorized by:** Mehtap Dinc

 **Action required**

**Single Stock Futures: Introduction of five SSFs due to corporate actions;**  
**Single Stock Dividend Futures: Introduction of two SSDFs due to corporate actions**

**Contact:** Derivatives Trading Operations, T +49-69-211-1 12 10

**Content may be most important for:**

 All departments

**Attachment:**

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 took the following decisions, effective **30 September 2015**:

1. Introduction of five Single Stock Futures due to corporate actions pursuant to Annex A of the attachment.
2. Introduction of two Single Stock Dividend Futures due to corporate actions pursuant to Annex D of the attachment.

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



**Single Stock Futures: Introduction of five SSFs due to corporate actions:**  
**Single Stock Dividend Futures: Introduction of two SSDFs due to**  
**corporate actions**

**1. Product overview**

Product code	Future on	Underlying ISIN	Eurex Group ID	Product currency	Product ISIN	Product code of Flexible Future	
						Cash	Physical
ATCG	Altice N.V. - A	NL0011333752	NL01	EUR	DE000A164AL1	ATC4	ATC5
BAXG	Baxter International Inc.	US0718131099	US01	USD	DE000A164AP2	BA4X	----
HOLI	Lafarge Holcim Ltd	CH0012214059	CH01	CHF	DE000A164AK3	HOL4	HOL5
K4PN	Koninklijke KPN N.V. Dividends	XC000A1PHTY1	NL21	EUR	DE000A164AN7	----	----
KPNH	Koninklijke KPN N.V.	NL0000009082	NL01	EUR	DE000A164AM9	KPN4	KPN5
U3BS	UBS Group AG Dividends	XC000A1HTZR4	CH21	CHF	DE000A164AJ5	----	----
UBSI	UBS Group AG	CH0244767585	CH01	CHF	DE000A164AH9	UB4S	UB5S

Product code	Contract size	Minimum price change	Minimum size for Block Trades	Product group
ATCG	100	0,0001	1	ENSFSE
BAXG	100	0,0001	1	XNCFSU
HOLI	100	0,0001	1	SNSFSC
K4PN	1000	0,001	1	XNCHYE
KPNH	100	0,0001	1	ENSFSE
U3BS	1000	0,001	1	XNCHYC
UBSI	100	0,0001	1	SNSFSC

**2. Contract specifications and product parameters**

Generally, contract specifications for the new Single Stock Futures and the new Single Stock Dividend Futures are in line with the existing ones with the relevant Eurex group ID, also in terms of trading house 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](http://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](#)**

**4. Mistrade parameters and position limits**

Mistrade parameters 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**

The same values apply as for existing Single Stock 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 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**

**8. Eurex Clearing Prisma eligibility**

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 Prisma.

Please check the up-to-date list of particular Prisma eligible Eurex products published on the Eurex Clearing website [www.eurexclearing.com](http://www.eurexclearing.com) under the link:

**Risk management > Risk parameters**

or direct your questions with regard to Prisma eligibility to the Risk Control hotline at tel. +49-69-211-1 24 52.

25 September 2015

**Contract Specifications for Futures Contracts and  
Options Contracts at Eurex Deutschland and Eurex Zürich**

As of 30.09.2015

Page 1

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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 **
[...]						
<u>UBS Group AG</u> <del>UBS GROUP AG</del>	UBSI	CH01	XVTX	100	0.0001	CHF
<u>LafargeHolcim Ltd</u> <del>LAFARGEHOLCIM</del>	HOLI	CH01	XVTX	100	0.0001	CHF
<u>Altice</u> <del>ALTICE</del> N.V. – A	ATCG	NL01	XAMS	100	0.0001	EUR
<u>Koninklijke KPN N.V.</u> <del>ROYAL KPN</del>	KPNH	NL01	XAMS	100	0.0001	EUR
<u>Baxter International Inc.</u> <del>BAXTER INTL. INC.</del>	BAXG	US01	XNYS	100	0.0001	USD
[...]						

\* 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 **
[...]						
<u>UBS Group AG</u> <del>UBS GROUP AG</del> <u>DIVIDENDS</u>	U3BS	CH21	XETR	1000	0.001	CHF
<u>Koninklijke KPN N.V.</u> <del>KPN</del> <u>DIVIDEND FUTURES</u>	K4PN	NL21	XETR	1000	0.001	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 merely have an internal assignment function.

\*\* GBX: Pence Sterling

[...]