Eurex Circular 051/18

A. Introduction of three Single Stock Futures; B. Withdrawal of admission of seven Single Stock Futures and two equity options

Summary

The Management Board of Eurex Deutschland took the following decisions due to previous corporate actions with effect from **9 July 2018**:

1. Introduction of three Single Stock Futures pursuant to Annex A of the attachment;
2. Withdrawal of admission of seven 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.

This circular provides information on the introduction of the new products and the updated sections of the relevant rules and regulations of Eurex Deutschland.

Attachment:

- Updated sections of the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland

Date: 3 July 2018

Recipients:
All Trading Participants of Eurex Deutschland and Vendors

Authorized by:
Mehtap Dinc

Target group:
- All departments

Contact:
Derivatives Trading Operations,
T +49-69-211-1 12 10,
eurextrading@eurexchange.com

A. Introduction of three Single Stock Futures; B. Withdrawal of admission of seven Single Stock Futures and two equity options

A. Introduction of three Single Stock Futures

1. Product overview

Eurex product code	Future on	Underlying ISIN	Eurex group ID	Product currency	Product ISIN
IIIH	3I GROUP PLC	GB00B1YW4409	GB01	GBX	DE000A2L0MR8
SIKH	SIKA AG	CH0418792922	CH01	CHF	DE000A2L0MQ0
WLYI	FERGUSON PLC	JE00BFYFZP55	GB01	GBX	DE000A2L0MS6

Eurex product ID	Contract size	Minimum price change	Minimum size for Block Trades	Product group
IIIH	1000	0.0001	5	XNCFSG
SIKH	100	0.0001	5	SNSFSC
WLYI	1000	0.0001	1	XNCFSG

2. Contract specifications and product parameters

In general, contract specifications for the new Single Stock Futures are in line with those for the existing Single Stock 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 Annex A 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

3. Risk parameters

As of start of trading, risk parameters of the new products will be published on the Eurex website under the link:

Market data > Clearing data > Risk parameters and initial margins

and on the Eurex Clearing website www.eurexclearing.com under the link:

Risk management > Risk parameters

Under this link, you will also find an up-to-date list with details for all Prisma-eligible Eurex products.

4. Mistrade parameters and position limits

Mistrade ranges and position limits for the new Single Stock Futures will be published as of start of trading on the Eurex website under the links:

Products > Equity Derivatives > Single Stock Futures

Products > Product Information > Product specifications

5. Transaction limits

The same values apply as for existing Single Stock 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.

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. Liquidity Provisioning

Liquidity Provisioning will be offered according to Liquidity Provider Scheme for Single Stock Futures (Equity-02). Detailed information can be found on the Eurex website under the following link:

Trading > Market-Making and Liquidity provisioning > Product Specific Supplements to the LPA

B. Withdrawal of admission of seven Single Stock Futures and two equity options

Due to previous corporate actions, admission of seven Single Stock Futures and two equity options according to Annex A (SSFs) and Annex B (equity options) of the attachment will be withdrawn with effect from 9 July 2018.

If you have any questions or need further information, please contact Derivatives Trading Operations via tel. +49-69-211-1 12 10 or send an e-mail to: eurextrading@eurexchange.com.

3 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
[…]							
SIKA AG	SIKH	CH01	XSWX	100	0,0001	CHF	5
3i Group PLC	IIIH	GB01	XLON	1000	0,0001	GBX	5
Ferguson PLC	WLYI	GB01	XLON	1000	0,0001	EUR	1
~~Abertis Infraestructuras S.A.~~	~~ABEM~~	~~ES01~~	~~XMAD~~	~~100~~	~~0.0001~~	~~EUR~~	~~25~~
~~Abertis Infraestructuras S.A.~~	~~ABEP~~	~~ES02~~	~~XMAD~~	~~100~~	~~0.0001~~	~~EUR~~	~~25~~
~~Altice N.V. - A~~	~~ATCG~~	~~NL01~~	~~XAMS~~	~~100~~	~~0.0001~~	~~EUR~~	~~25~~
~~Koninklijke KPN N.V.~~	~~KPNI~~	~~NL01~~	~~XAMS~~	~~100~~	~~0.0001~~	~~EUR~~	~~100~~
~~Sika AG~~	~~SIKG~~	~~CH01~~	~~XSWX~~	~~1~~	~~0.0001~~	~~CHF~~	~~5~~
~~Wacker Chemie AG~~	~~WCHF~~	~~DE01~~	~~XETR~~	~~100~~	~~0.0001~~	~~EUR~~	~~5~~
~~YOOX Net-A-Porter Group S.p.A.~~	~~YX3F~~	~~IT01~~	~~XMIL~~	~~1000~~	~~0.0001~~	~~EUR~~	~~1~~
[…]							

* 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	Product-ID	Group ID*	Cash Market ID*	Contract Size	Maximum Term (Months)	Minimum Price Change	Currency**	Minimum Block Trade Size
[...]								
~~Klepierre N.V.~~	~~CL6~~	~~NL11~~	~~XAMS~~	~~100~~	~~60~~	~~0.01~~	~~EUR~~	~~250~~
~~S&T Deutschland Holding~~	~~KBC~~	~~DE12~~	~~XETR~~	~~100~~	~~60~~	~~0.01~~	~~EUR~~	~~50~~
[...]								

* 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

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