X-pand into the Future

eurex circular 052/16

Date: 2 May 2016
Recipients: All Trading Participants of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Mehtap Dinc

Action required

A. Single Stock Futures: Introduction of six Single Stock Futures;
B. Single Stock Dividend Futures: Introduction of three Single Stock Dividend Futures

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Content may be most important for:	**Attachments:**
➲ 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 decision with effect from **23 May 2016**:

1. Introduction of six Single Stock Futures pursuant to Annex A of the attachment.
2. Introduction of three Single Stock Dividend Futures pursuant to Annex D of the attachment.

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

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A. Single Stock Futures: Introduction of six Single Stock Futures; B. Single Stock Dividend Futures: Introduction of three Single Stock Dividend Futures

1. Product overview

Product code	Future/ Dividend Future on	Underlying ISIN	Eurex group ID	Product currency	Product ISIN	Product code of Flexible Future	
						Cash	Physical
BIOH	BB Biotech AG	CH0038389992	CH01	CHF	DE000A2BM074	B4OH	B5OH
FSEI	TELEVISION FRANCAISE 1 S.A.	FR0000054900	FR01	EUR	DE000A2BM082	F4EI	F5EI
G4SK	GlaxoSmithKline PLC	XC000A1KD0Y5	GB21	GBX	DE000A2BM090	-----	-----
GSKH	GlaxoSmithKline PLC	GB0009252882	GB01	GBX	DE000A2BM1A4	GS4H	-----
I3SP	ArcelorMittal S.A.	XC000A1DKC93	NL21	EUR	DE000A2BM1B2	-----	-----
ISPH	ArcelorMittal S.A.	LU0323134006	NL01	EUR	DE000A2BM1C0	IS4H	IS5H
LLOH	Lloyds TSB Group PLC	GB0008706128	GB01	GBX	DE000A2BM1D8	LL4H	-----
PRUG	Prudential PLC	GB0007099541	GB01	GBX	DE000A2BM1E6	PR4G	-----
V3AC	Vallourec S.A.	XC000A13RNB1	FR21	EUR	DE000A2BM1F3	-----	-----

Product code	Contract size	Minimum price change	Minimum size for Block Trades	Product group
BIOH	100	0,0001	1	SNSFSC
FSEI	100	0,0001	1	ENSFSE
G4SK	1000	0,01	1	XNCHYG
GSKH	1000	0,0001	1	XNCFSG
I3SP	1000	0,001	1	XNCHYE
ISPH	100	0,0001	1	ENSFSE
LLOH	1000	0,0001	1	XNCFSG
PRUG	1000	0,0001	1	XNCFSG
V3AC	1000	0,001	1	XNCHYE

2. Contract specifications and product parameters

Generally, contract specifications fort he new Single Stock Futures and Single Stock Dividend Futures are in line with the existing ones 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.

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 Exchanges 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 single stocks, equity indexes, fixed income and money market instruments as well as all OTC IRS products are eligible for calculation in Eurex Clearing Prisma.

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 an updated 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 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 limits

The same values apply as for existing Single Stock Futures and Single Stock Dividend 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 Furures.

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

2 May 2016

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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 **
[…]						
ArcelorMittal S.A.	ISPH	NL01	XAMS	100	0,0001	EUR
BB Biotech AG	BIOH	CH01	XSWX	100	0,0001	CHF
GlaxoSmithKline PLC	GSKH	GB01	XLON	1000	0,0001	GBX
Lloyds TSB Group PLC	LLOH	GB01	XLON	1000	0,0001	GBX
Prudential PLC	PRUG	GB01	XLON	1000	0,0001	GBX
TELEVISION FRANCAISE 1 S.A.	FSEI	FR01	XPAR	100	0,0001	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, 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 **
[…]						
ArcelorMittal S.A.	I3SP	NL21	XAMS	1000	0,001	EUR
GlaxoSmithKline PLC	G4SK	GB21	XLON	1000	0,01	GBX
Vallourec S.A.	V3AC	FR21	XPAR	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

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