X-pand into the Future

eurex circular 105/17

Date: 5 October 2017
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; Single Stock Dividend Futures: Introduction of two SSDFs

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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 **12 October 2017**:

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

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Single Stock Futures: Introduction of five SSFs; Single Stock Dividend Futures: Introduction of two SSDF

1. Product overview

Eurex product code	Future/Dividend Future on	Underlying ISIN	Eurex group ID	Product currency	Product ISIN
A6IR	AIR LIQUIDE DIVIDENDS	XC000A1DKC69	FR21	EUR	DE000A2G9QS5
AIRM	Air Liquide S.A.	FR0000120073	FR01	EUR	DE000A2G9QR7
BC8H	BECHTLE AG	DE0005158703	DE01	EUR	DE000A2G9QP1
EMSG	EMS CHEMIE HLDG	CH0016440353	CH01	CHF	DE000A2G9QN6
H3OL	HOLCIM LTD DIVIDEND	XC000A13RMR9	CH21	CHF	DE000A2G9QU1
LANH	LAND SECURITIES GROUP PLC	GB00BYW0PQ60	GB01	GBX	DE000A2G9QQ9
NXTM	NEXT PLC	GB0032089863	GB01	GBX	DE000A2G9QT3

Eurex product code	Contract size	Minimum price change	Minimum size for Block Trades	Product group
A6IR	1000	0,001	1	XNCHYE
AIRM	100	0,0001	1	ENSFSE
BC8H	100	0,0001	1	ENSFSE
EMSG	100	0,0001	1	SNSFSC
H3OL	1000	0,001	1	XNCHYC
LANH	1000	0,0001	1	XNCFSG
NXTM	1000	0,0001	1	XNCFSG

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.

5 October 2017

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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 **
[…]						
Air Liquide S.A.	AIRM	FR01	XPAR	100	0.0001	EUR
Bechtle AG	BC8H	DE01	XETR	100	0.0001	EUR
EMS Chemie HLDG	EMSG	CH01	XSWX	100	0.0001	CHF
Land Securities Group PLC	LANH	GB01	XLON	1000	0.0001	GBX
Next PLC	NXTM	GB01	XLON	1000	0.0001	GBX
[…]						

* 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**
[…]						
Air Liquide S.A.	A6IR	FR21	XETR	1000	0.001	EUR
LafargeHolcim Ltd	H3OL	CH21	XVTX	1000	0.001	CHF
[…]						

* 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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