X-pand into the Future

eurex circular 119/14

Date: 6 June 2014
Recipients: All Trading Participants of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Mehtap Dinc

⚠ **Action required**

Single Stock Futures, Single Stock Dividend Futures: 1. Introduction of Single Stock Futures on Abertis Infraestructuras S.A., Air Liquide S.A., Deutsche Bank AG, Fuchs Petrolub SE, Azimut Holding S.p.A., Repsol S.A. and Eurazeo S.A., 2. Introduction of Single Stock Dividend Futures on Air Liquide S.A., Deutsche Bank AG and Repsol S.A. due to corporate actions

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

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 effective **10 June 2014:**

1. Introduction of Single Stock Futures on Abertis Infraestructuras S.A., Air Liquide S.A., Deutsche Bank AG, Fuchs Petrolub SE, Azimut Holding S.p.A., Repsol S.A. and Eurazeo S.A. due to corporate actions.

2. Introduction of Single Stock Dividend Futures on Air Liquide S.A., Deutsche Bank AG and Repsol S.A. due to corporate actions.

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Single Stock Futures, Single Stock Dividend Futures: 1. Introduction of Single Stock Futures on Abertis Infraestructuras S.A., Air Liquide S.A., Deutsche Bank AG, Fuchs Petrolub SE, Azimut Holding S.p.A., Repsol S.A. and Eurazeo S.A., 2. Introduction of Single Stock Dividend Futures on Air Liquide S.A., Deutsche Bank AG and Repsol S.A. due to corporate actions

1. Product overview

Product code	Future on	Underlying ISIN	Group ID	Product currency	Product ISIN	Product code of Flexible Future	
						Cash	Physical
A4IR	AIR LIQUIDE S.A.DIVIDENDS	XC000A1DKC69	FR21	EUR	DE000A11RQ73	------	-----
ABEL	ABERTIS INFRAESTRUCTURAS S.A.	ES0111845014	ES01	EUR	DE000A11RQ81	AB4L	-----
AIRK	AIR LIQUIDE S.A.	FR0000120073	FR01	EUR	DE000A11RQ99	AI4K	AI5K
D3BK	DEUTSCHE BANK DIVIDENDS	XC000A1CRLE7	DE21	EUR	DE000A11RRA0	-----	-----
DBKH	DEUTSCHE BANK AG	DE0005140008	DE01	EUR	DE000A11RRB8	DB4H	DB5H
FPEG	FUCHS PETROLUB SE VZ	DE0005790430	DE01	EUR	DE000A11RRC6	FP4G	FP5G
HDBJ	AZIMUT HOLDING S.P.A.	IT0003261697	IT01	EUR	DE000A11RRD4	HD4J	HD5J
R3EP	REPSOL SA DIVIDENDS	XC000A1DKDK4	ES21	EUR	DE000A11RRE2	-----	-----
REPG	REPSOL SA	ES0173516115	ES01	EUR	DE000A11RRF9	R4PG	-----
REPQ	REPSOL SA	ES0173516115	ES02	EUR	DE000A11RRG7	-----	RE5Q
RFXI	EURAZEO SA	FR0000121121	FR01	EUR	DE000A11RRH5	RF4I	RF5I

Product code	Contract size	Minimum price change	Minimum size for Block Trades	Product group
A4IR	1000	0,001	1	XNCHYE
ABEL	100	0,0001	1	XNCFSE
AIRK	100	0,0001	1	ENSFSE
D3BK	1000	0,001	1	XNCHYE
DBKH	100	0,0001	1	ENSFSE
FPEG	100	0,0001	1	ENSFSE
HDBJ	1000	0,0001	1	ENSFSE
R3EP	1000	0,001	1	XNCHYE
REPG	100	0,0001	1	XNCFSE
REPQ	100	0,0001	1	NNPHEE
RFXI	100	0,0001	1	ENSFSE

2. Contract specifications and product parameters

Generally, contract specifications for the new products are in line with the existing Single Stock Futures and Single Stock Dividend Futures with the relevant Eurex group IDs, 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 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, position limits

Mistrade ranges and position limits for the new products will be published as of start of trading on the Eurex website under the link:

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 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 existing Single Stock Futures and Single Stock Dividend Futures.

7. Vendor codes

As of start of trading, data vendor codes for the new instruments will be published on the Eurex website under the link:

Products > Vendor Product Codes

8. 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 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.

6 June 2014

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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 **
[…]						
Abertis Infraestructuras S.A.	ABEL	ES01	XMAD	100	0.0001	EUR
Air Liquide S.A.	AIRK	FR01	XPAR	100	0.0001	EUR
Azimut Holding S.p.A.	HDBJ	IT01	XMIL	1000	0.0001	EUR
Deutsche Bank AG	DBKH	DE01	XETR	100	0.0001	EUR
Eurazeo	RFXI	FR01	XPAR	100	0.0001	EUR
Fuchs Petrolub SE	FPEG	DE01	XETR	100	0.0001	ÊUR
Repsol S.A.	REPG	ES01	XMAD	100	0.0001	EUR
Repsol S.A.	REPQ	ES02	XMAD	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

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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.	A4IR	FR21	XETR	1000	0.001	EUR
Deutsche Bank AG	D3BK	DE21	XETR	1000	0.001	EUR
Repsol S.A.	R3EP	ES21	XMAD	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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