X-pand into the Future

eurex circular 041/17

Date: 3 May 2017
Recipients: All Trading Participants of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Mehtap Dinc

⚠ **Action required**

Single Stock Futures: Introduction of eight SSFs

Contact: Derivatives Trading Operations, T +49-69-211-1 12 10,
Michael Durica, T +49-69-211-1 59 23

Content may be most important for:	**Attachment:**
➲ All departments	Updated Annex A 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 **8 May 2017**:

Introduction of eight Single Stock Futures pursuant to Annex A of the attachment.

Single Stock Futures: Introduction of eight SSFs

1. Product overview

Eurex product code	Future on	Underlying ISIN	Eurex group ID	Product currency	Product ISIN
ITVI	ITV PLC	GB0033986497	GB01	GBX	DE000A2GFYZ7
LENH	Lenzing	AT0000644505	AT01	EUR	DE000A2GFY01
LLOI	LLOYDS BANKING GROUP	GB0008706128	GB01	GBX	DE000A2GFY68
LONG	LONZA GROUP AG	CH0013841017	CH01	CHF	DE000A2GFY19
NXTL	NEXT PLC	GB0032089863	GB01	GBX	DE000A2GFY27
ORNG	ORION CORP:	FI0009014377	FI01	EUR	DE000A2GFY35
SWMI	SWEDISH MATCH AB	SE0000310336	SE01	EUR	DE000A2GFY43
TTEG	TIETO CORPORATION	FI0009000277	FI01	EUR	DE000A2GFY50

Eurex product code	Contract size	Minimum price change	Minimum size for Block Trades	Product group
ITVI	1000	0.0001	1	XNCFSG
LENH	100	0.0001	1	ENSFSE
LLOI	1000	0.0001	1	XNCFSG
LONG	100	0.0001	1	SNSFSC
NXTL	1000	0.0001	1	XNCFSG
ORNG	100	0.0001	1	ENSFSE
SWMI	100	0.0001	1	XNCFSE
TTEG	100	0.0001	1	ENSFSE

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 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.

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 link:

Products > Equity Derivatives > Single Stock Futures

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

3 May 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 **
[…]						
ITV PLC	ITVI	GB01	XLON	1000	0.0001	GBX
Lenzing AG	LENH	AT01	XVIE	100	0.0001	EUR
Lloyds TSB Group PLC	LLOI	GB01	XLON	1000	0.0001	GBX
Lonza Group AG - N.	LONG	CH01	XVTX	100	0.0001	CHF
Next PLC	NXTL	GB01	XLON	1000	0.0001	GBX
Orion Corp. (New) RS	ORNG	FI01	XHEL	100	0.0001	EUR
Swedish Match AB	SWMI	SE01	XSSE	100	0.0001	EUR
Tietoenator Ojy	TTEG	FI01	XHEL	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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