X-pand into the Future

eurex circular 062/16

Date: 29 June 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 seven SSFs; B. 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 **4 July 2016**:

1. Introduction of seven Single Stock Futures pursuant to Annex A of the attachment.
2. Introduction of two 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 seven SSFs;
B. Single Stock Dividend Futures: Introduction of two SSDFs

1. Product overview

Product code	Future on	Underlying ISIN	Eurex group ID	Product currency	Product ISIN	Product code of Flexible Future	
						Cash	Physical
BIFI	BIC S.A.	FR0000120966	FR01	EUR	DE000A2BNF74	BI4I	BI5I
BPVJ	Banco Popolare Società Cooperativa	IT0005002883	IT01	EUR	DE000A2BNF82	BP4J	BP5J
CEEG	Coca-Cola Enterprises Inc.	GB00BDCPN049	US01	USD	DE000A2BNF90	CE4G	-----
MKSG	Marks & Spencer Group PLC	GB0031274896	GB01	GBX	DE000A2BNGA2	MK4G	-----
N4OA	Nokia Corp. Oyj	XC000A1DKDJ6	FI21	EUR	DE000A2BNGB0	-----	-----
NO3H	Nokia Corp. Oyj	FI0009000681	FI01	EUR	DE000A2BNGC8	NO4H	NO5H
O1BG	XING AG	DE000XNG8888	DE01	EUR	DE000A2BNGD6	O14G	O15G
S3QU	VINCI S.A.	XC000A1DKDQ1	FR21	EUR	DE000A2BNGE4	-----	-----
VSAG	Valéo S.A.	FR0013176526	FR01	EUR	DE000A2BNGF1	VS4G	VS5G

Product code	Contract size	Minimum price change	Minimum size for Block Trades	Product group
BIFI	100	0.0001	1	ENSFSE
BPVJ	1000	0.0001	1	ENSFSE
CEEG	100	0.0001	1	XNCFSU
MKSG	1000	0.0001	1	XNCFSG
N4OA	1000	0.001	1	XNCHYE
NO3H	100	0.0001	1	ENSFSE
O1BG	100	0.0001	1	ENSFSE
S3QU	1000	0.001	1	XNCHYE
VSAG	100	0.0001	1	ENSFSE

2. Contract specifications and product parameters

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

The risk parameters for the new products are available 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 and 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 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

29 June 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 **
[…]						
Banco Popolare Società Cooperativa	BPVJ	IT01	XMIL	1000	0,0001	EUR
BIC S.A.	BIFI	FR01	XPAR	100	0,0001	EUR
Coca-Cola Enterprises Inc.	CEEG	US01	XNYS	100	0,0001	USD
Marks & Spencer Group PLC	MKSG	GB01	XLON	1000	0,0001	GBX
Nokia Corp. Oyj	NO3H	FI01	XHEL	100	0,0001	EUR
Valéo S.A.	VSAG	FR01	XPAR	100	0,0001	EUR
XING AG	O1BG	DE01	XETR	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 **
[…]						
Nokia Corp. Oyj	N4OA	FI21	XHEL	1000	0,001	EUR
VINCI S.A.	S3QU	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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