X-pand into the Future

eurex circular 012/17

Date: 8 February 2017
Recipients: All Trading Participants of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Mehtap Dinc

⚠ **Action required**

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

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Content may be most important for:

➲ All departments

Attachments:

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 **13 February 2017**:

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

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

1. Product overview

Eurex product code	Future/Dividend Future on	Underlying ISIN	Eurex group ID	Product currency	Product ISIN
C4RI	UNICREDIT S.p.A.	XC000A1DKDP3	IT21	EUR	DE000A2DBSV4
CR5J	UNICREDIT S.p.A.	IT0005239360	IT01	EUR	DE000A2DBSW2
THPH	TECHNIPFMC	GB00BDSFG982	FR01	EUR	DE000A2DBSX0

Eurex product code	Contract size	Minimum price change	Minimum size for Block Trades	Product group
C4RI	1000	0.001	1	XNCHYE
CR5J	100	0.0001	1	ENSFSE
THPH	100	0.0001	1	ENSFSE

2. Contract specifications and product parameters

In general, contract specifications for the new Single Stock Futures and the new Single Stock Dividend Future 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.

4. Mistrade parameters and position limits

Mistrade ranges and position limits for the new Single Stock Futures and Single Stock Dividend Future 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 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 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

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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 **
[…]						
UniCredit S.p.A.	CR5J	IT01	XMIL	100	0.0001	EUR
TechnipFMC	THPH	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 **
[…]						
UniCredit S.p.A.	C4RI	IT21	XMIL	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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