X-pand into the Future

eurex circular 065/16

Date: 20 July 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 three SSFs; B. Single Stock Dividend Futures: Introduction of one SSDF

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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 **25 July 2016**:

1. Introduction of three 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.

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A. Single Stock Futures: Introduction of three SSFs; B. Single Stock Dividend Futures: Introduction of one SSDF

1. Product overview

Product code	Future/Dividend future on	Underlying ISIN	Eurex group ID	Product currency	Product ISIN
A3HO	Ahold N.V., Kon.	XC000A13RMT5	NL21	EUR	DE000A2BNJR0
AHOI	Koninklijke Ahold N.V.	NL0010672325	NL01	EUR	DE000A2BNJS8
JMAG	Johnson Matthey PLC	GB00BZ4BQC70	GB01	GBX	DE000A2BNJT6
OZTH	Grifols S.A.	ES0171996087	ES01	EUR	DE000A2BNJU4

Product code	Contract size	Minimum price change	Minimum size for Block Trades	Product group
A3HO	1000	0.001	1	XNCHYE
AHOI	100	0.0001	1	ENSFSE
JMAG	1000	0.0001	1	XNCFSG
OZTH	100	0.0001	1	XNCFSE

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

20 July 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 **
[…]						
Koninklijke Ahold N.V.	AHOI	NL01	XAMS	100	0.0001	EUR
Johnson Matthey PLC	JMAG	GB01	XLON	1000	0.0001	GBX
Grifols S.A.	OZTH	ES01	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

[…]

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 **
[…]						
Ahold N.V., Kon.	A3HO	NL21	XAMS	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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