

Attachment 1 to Eurex circular 081/20

A. Product overview

Single Stock Dividend Future on	Single Stock Dividend Future			Technical underlying of Single Stock Dividend Future	
	Eurex product code	Eurex product ISIN	Eurex product currency	Underlying product code	Underlying ISIN
Groupe Bruxelles Lambert S.A.	E2AI	DE000A3CLLS4	EUR	E1AD	XC000A3CLMW6
UCB S.A.	U2NC	DE000A3CLLT2	EUR	U2CD	XC000A3CLMX4
Proximus SADP	B2X7	DE000A3CLLU0	EUR	B1XD	XC000A3CLMY2
Deutsche Wohnen SE	D2WN	DE000A3CLLV8	EUR	D1WD	XC000A3CLMZ9
MTU Aero Engines AG	M2TX	DE000A3CLLW6	EUR	M1TD	XC000A3CLM08
Siemens Energy AG	E2NR	DE000A3CLKG1	EUR	E2RD	XC000A3CLNG7
Hugo Boss AG	B2OS	DE000A3CLLX4	EUR	B1OD	XC000A3CLM16
Porsche Automobil Holding SE	P2OR	DE000A3CLLY2	EUR	P1OD	XC000A3CLM24
Siemens Gamesa Renewable Energy	G2TQ	DE000A3CLLZ9	EUR	G1TD	XC000A3CLM32
KONE OYJ	K2C4	DE000A3CLL01	EUR	K1CD	XC000A3CLM40
Neste OYJ	N2EF	DE000A3CLL19	EUR	N1ED	XC000A3CLM57
Stora Enso Oyj	E2NU	DE000A3CLL27	EUR	E2UD	XC000A3CLM65
UPM-Kymmene Oyj	R2PL	DE000A3CLL35	EUR	R1PD	XC000A3CLM73
Teleperformance SE	R2CF	DE000A3CLL43	EUR	R1CD	XC000A3CLM81
Thales SA	C2SF	DE000A3CLL50	EUR	C2TD	XC000A3CLM99
Covivio	F2DR	DE000A3CLL68	EUR	F1DD	XC000A3CLNA0
Adyen N.V.	A2DY	DE000A3CLL76	EUR	A1YD	XC000A3CLNB8
Prosus N.V.	P2RX	DE000A3CLL84	EUR	P1RD	XC000A3CLNC6
ABN AMRO Bank N.V.	A2BN	DE000A3CLMD4	EUR	A1BD	XC000A3CLND4
Heineken N.V.	H2NK	DE000A3CLME2	EUR	H1ND	XC000A3CLNE2
NN Group N.V.	N2NG	DE000A3CLMF9	EUR	N1ND	XC000A3CLNF9

Eurex product code	Contract size	Minimum price change	Minimum size for Block Trades	EnLight Minimum size for Block Trades	Eurex product group	Eurex group ID	Product type
E2AI	1000	0.001	10	10	XNCHYE	BE21	FSTK
U2NC	1000	0.001	10	10	XNCHYE	BE21	FSTK
B2X7	1000	0.001	50	50	XNCHYE	BE21	FSTK
D2WN	1000	0.001	50	50	XNCHYE	DE21	FSTK
M2TX	1000	0.001	10	10	XNCHYE	DE21	FSTK
E2NR	1000	0.001	10	10	XNCHYE	DE21	FSTK
B2OS	1000	0.001	10	10	XNCHYE	DE21	FSTK
P2OR	1000	0.001	50	50	XNCHYE	DE21	FSTK

Eurex product code	Contract size	Minimum price change	Minimum size for Block Trades	EnLight Minimum size for Block Trades	Eurex product group	Eurex group ID	Product type
G2TQ	1000	0.001	10	10	XNCHYE	ES21	FSTK
K2C4	1000	0.001	50	50	XNCHYE	FI21	FSTK
N2EF	1000	0.001	50	50	XNCHYE	FI21	FSTK
E2NU	1000	0.001	100	100	XNCHYE	FI21	FSTK
R2PL	1000	0.001	50	50	XNCHYE	FI21	FSTK
R2CF	1000	0.001	10	10	XNCHYE	FR21	FSTK
C2SF	1000	0.001	10	10	XNCHYE	FR21	FSTK
F2DR	1000	0.001	10	10	XNCHYE	FR21	FSTK
A2DY	1000	0.001	10	10	XNCHYE	NL21	FSTK
P2RX	1000	0.001	50	50	XNCHYE	NL21	FSTK
A2BN	1000	0.001	50	50	XNCHYE	NL21	FSTK
H2NK	1000	0.001	10	10	XNCHYE	NL21	FSTK
N2NG	1000	0.001	50	50	XNCHYE	NL21	FSTK

(...)

F. Mistrade parameters and position limits

Classification of mistrade ranges for Single Stock Dividend Futures:

Class	Mistrade range in percent of the reference price		
	Contract periods (contract month)		
	1	2	>= 3
1	15	15	25
2	20	20	30
3	25	25	35
4	30	30	40
5	40	40	50
6	20	25	35
7	40	45	55

The mistrade ranges for the new Single Stock Dividend Futures are as follows:

Eurex product code	Eurex product name	Mistrade ranges of the reference price			
		1st maturity	2nd maturity	>= 3rd maturity	Class
E2AI	Groupe Bruxelles Lambert S.A.	30	30	40	4
U2NC	UCB S.A.	30	30	40	4
B2X7	Proximus SADP	30	30	40	4
D2WN	Deutsche Wohnen SE	30	30	40	4
M2TX	MTU Aero Engines AG	40	45	55	7

Eurex product code	Eurex product name	Mistrade ranges of the reference price			
		1st maturity	2nd maturity	>= 3rd maturity	Class
E2NR	Siemens Energy AG	40	45	55	7
B2OS	Hugo Boss AG	40	45	55	7
P2OR	Porsche Automobil Holding SE	40	45	55	7
G2TQ	Siemens Gamesa Renewable Energy	40	45	55	7
K2C4	KONE OYJ	20	20	30	2
N2EF	Neste OYJ	30	30	40	4
E2NU	Stora Enso Oyj	40	40	50	5
R2PL	UPM-Kymmene Oyj	40	40	50	5
R2CF	Teleperformance SE	40	40	50	5
C2SF	Thales SA	30	30	40	4
F2DR	Covivio	30	30	40	4
A2DY	Adyen N.V.	40	45	55	7
P2RX	Prosus N.V.	30	30	40	4
A2BN	ABN AMRO Bank N.V.	40	45	55	7
H2NK	Heineken N.V.	40	45	55	7
N2NG	NN Group N.V.	40	40	50	5

(...)

H. Transaction fees

The same transaction fees apply as for the corresponding existing equity derivatives. For Single Stock Dividend Futures, transaction fees are determined according to the relevant Eurex group ID (see section 1):

Single Stock Dividend Futures with group ID according to Annex D of the Eurex Contract Specifications	Dividends	Currency	Regular transactions	Block Trades
DE21, BE21, ES21, FR21, FI21, GB23, IE21, NL21, IT21	>= 0.75	EUR	1.2	1.8
	0.45 - 0.74	EUR	0.9	1.35
	0.30 - 0.44	EUR	0.5	0.75
	0.15 - 0.29	EUR	0.2	0.3
	< 0.15	EUR	0.1	0.15

Note: Transaction fees for the below mentioned Single Stock Dividend Futures for shorter dated expirations (i.e. with less than 13 months to expiration) are reduced by 50 percent as described in the pricing measure detailed in Eurex Clearing circular 081/20.

Eurex product code	Product name	Eurex Group ID	Transaction fee per contract			Currency
			Order book transaction	Off-book transaction	Cash settlement	
E2AI	Groupe Bruxelles Lambert S.A.	BE21	1.2	1.8	1.2	EUR
U2NC	UCB S.A.	BE21	1.2	1.8	1.2	EUR
B2X7	Proximus SADP	BE21	1.2	1.8	1.2	EUR
D2WN	Deutsche Wohnen SE	DE21	1.2	1.8	1.2	EUR
M2TX	MTU Aero Engines AG	DE21	1.2	1.8	1.2	EUR
E2NR	Siemens Energy AG	DE21	0.1	0.15	0.1	EUR
B2OS	Hugo Boss AG	DE21	0.1	0.15	0.1	EUR
P2OR	Porsche Automobil Holding SE	DE21	1.2	1.8	1.2	EUR
G2TQ	Siemens Gamesa Renewable Energy	ES21	0.1	0.15	0.1	EUR
K2C4	KONE OYJ	FI21	1.2	1.8	1.2	EUR
N2EF	Neste OYJ	FI21	0.5	0.75	0.5	EUR
E2NU	Stora Enso Oyj	FI21	0.5	0.75	0.5	EUR
R2PL	UPM-Kymmene Oyj	FI21	1.2	1.8	1.2	EUR
R2CF	Teleperformance SE	FR21	1.2	1.8	1.2	EUR
C2SF	Thales SA	FR21	1.2	1.8	1.2	EUR
F2DR	Covivio	FR21	1.2	1.8	1.2	EUR
A2DY	Adyen N.V.	NL21	0.1	0.15	0.1	EUR
P2RX	Prosus N.V.	NL21	0.1	0.15	0.1	EUR
A2BN	ABN AMRO Bank N.V.	NL21	0.1	0.15	0.1	EUR
H2NK	Heineken N.V.	NL21	1.2	1.8	1.2	EUR
N2NG	NN Group N.V.	NL21	1.2	1.8	1.2	EUR

For further details, please refer to the current Price List of Eurex Clearing AG on the Eurex Clearing website www.eurex.com/ec-en/ under the following link:

[Rules & Regs > Rules and Regulations > Price List](#)