

Announcement of Eurex Deutschland

Equity Derivatives: Equity options on S&T AG and Lonza Group AG - Update to Eurex Circular 079/20

– Postponement of the introduction of the product S&T AG –

Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland (eurex14)

The Management Board of Eurex Deutschland has made the following announcement:

In deviation from the amendments to the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland which were announced by notice on the premises dated 16 October 2020 and Circular 079/20, the introduction of equity options on S&T AG (product ID: SNT) under Annex B shall become effective on 2 November 2020. In addition, the available maturities for equity options on Lonza Group AG (product IDs: LONN and LONE) shall be changed to 60 months in Annex B with effect from 26 October 2020. All remaining amendments shall become effective without any changes on 26 October 2020.

Frankfurt/Main, 23 October 2020

Management Board of Eurex Deutschland

Dr. Randolph Roth

Michael Peters

The amendments are available on the website of Eurex Deutschland (<http://www.eurexchange.com>) and have been deposited in the Eurex Deutschland folder (“Präsenzordner Regelwerke”), which can be obtained during general opening hours at the reception desk of the trading floor, Börsenplatz 4, 60313 Frankfurt/Main, Germany.

AMENDMENTS ARE MARKED AS FOLLOWS:

INSERTIONS ARE UNDERLINED

DELETIONS ARE CROSSED OUT

[...]

Annex B in relation to Subsection 2.6 of the Contract Specifications:

Options on Shares of	Product ID	Group ID*	Cash Market ID*	Contract Size	Maximum Term (Months)	Minimum Price Change	Currency**	Minimum Block Trade Size (TES)	Minimum Block Trade Size (Eurex EnLight and QTPIP entered Transactions***)
[...]									
<u>S&T AG</u>	<u>SNT</u>	<u>DE12</u>	<u>XETR</u>	<u>100</u>	<u>60</u>	<u>0.01</u>	<u>EUR</u>	<u>50</u>	<u>25</u>
[...]									

* The group ID as well as the cash market ID shall be assigned by Eurex Deutschland according to the following table and shall, amongst other things, serve the purpose of determining a market place for the price of the share underlying the contract. [...]

** GBX: Pence Sterling

*** This applies to transactions entered by QTPIP according to Section 4.6 (3) of the Conditions for Trading at Eurex Deutschland. The provisions for TES apply for transactions entered by STPIP according to Section 4.6 (2) of the Conditions for Trading at Eurex Deutschland.

Stock options with Premium Threshold (Subsection 2.6.11)

Options on shares of	Product ID	Group ID	Minimum price change below threshold	Premium Threshold	Minimum price change above threshold
[...]					
<u>S&T AG</u>	<u>SNT</u>	<u>DE12</u>	<u>0.01</u>	<u>0.5</u>	<u>0.05</u>
[...]					

[...]
