

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.

Futures on Shares of	Product ID	Group ID*	Cash Market-ID*	Contract Size	Minimum Price Change	Currency**	Minimum Block Trade Size (TES)	Minimum Block Trade Size (Eurex EnLight and QTPIP entered Transactions***)
Inmobiliaria Colonial S.A.	COLP	ES02	XMAD	100	0.0001	EUR	25	<u>25</u> N/A
[...]								
International Consolidated Airlines Group S.A.	INRP	ES02	XMAD	100	0.0001	EUR	50	<u>50</u> N/A
[...]								
Mapfre S.A.	CMAP	ES02	XMAD	100	0.0001	EUR	100	<u>100</u> N/A
[...]								
Mediaset España Comunicación S.A.	RWWP	ES02	XMAD	100	0.0001	EUR	50	<u>50</u> N/A
[...]								
Melia Hotels International S.A.	MELP	ES02	XMAD	100	0.0001	EUR	50	<u>50</u> N/A
[...]								
Naturgy Energy Group S.A.	GANP	ES02	XMAD	100	0.0001	EUR	25	<u>25</u> N/A
[...]								
Red Electrica Corporación S.A	RE2P	ES02	XMAD	100	0.0001	EUR	25	<u>25</u> N/A
[...]								
Repsol S.A.	REPQ	ES02	XMAD	100	0.0001	EUR	25	<u>25</u> N/A
[...]								
<u>Sensirion Holding AG</u>	<u>SERF</u>	<u>CH01</u>	<u>XSWX</u>	<u>100</u>	<u>0.0001</u>	<u>CHF</u>	<u>10</u>	<u>10</u>
[...]								
<u>Siemens Energy AG</u>	<u>ENRF</u>	<u>DE01</u>	<u>XETR</u>	<u>100</u>	<u>0.0001</u>	<u>EUR</u>	<u>50</u>	<u>50</u>
Siemens Gamesa Renewable Energy S.A.	GTQP	ES02	XMAD	100	0.0001	EUR	25	<u>25</u> N/A
[...]								
Tecnicas Reunidas S.A.	T5RP	ES02	XMAD	100	0.0001	EUR	25	<u>25</u> N/A
[...]								
Viscofan S.A.	VICP	ES02	XMAD	100	0.0001	EUR	10	<u>10</u> N/A
[...]								

* The group ID as well as the cash market ID shall be assigned by Eurex Deutschland 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 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)
[...]									
Alfen N.V.	ALN	NL12	XAMS	100	24	0.01	EUR	10	5
[...]									
ASR Nederland N.V.	ASR	NL12	XAMS	100	24	0.01	EUR	10	5
[...]									
BACHEM HOLDING AG	BAN	CH12	XSWX	10	24	0.01	CHF	50	25
[...]									
BNP Paribas S.A.	BNPE	FR14	XPAR	100	60	0.01	EUR	500	350
[...]									
Conzzeta AG	CNZ	CH12	XSWX	10	24	0.01	CHF	50	25
[...]									
DASSAULT AVIATION	AVM	FR12	XPAR	10	24	0.01	EUR	50	25
[...]									
Do & Co AG	DOC	AT12	XVIE	100	24	0.01	EUR	50	25
[...]									
Eckert & Ziegler AG	EUZ	DE12	XETR	100	60	0.01	EUR	50	25
[...]									
Huber+Suhner AG	HUB	CH12	XSWX	100	24	0.01	CHF	50	25
[...]									
KONE OYJ	KC4	FI11	XHEL	100	12	0.01	EUR	50	25
[...]									
Lonza Group AG	LONE	CH14	XSWX	10	2460	0.01	CHF	200	150
Lonza Group AG - N.	LONN	CH11	XSWX	10	2460	0.01	CHF	200	150
[...]									
OHB SE	OHB	DE12	XETR	100	60	0.01	EUR	50	25
[...]									
PHARMA MAR, S.A.	PHM	ES12	XMAD	100	60	0.01	EUR	50	25
[...]									
Relief GmbH	RLF	CH12	XSWX	100	24	0.01	CHF	500	250
[...]									
Sensirion Holding AG	SER	CH12	XSWX	100	24	0.01	CHF	50	25
[...]									
Shop Apotheke Europe N.V.	SAE	DE12	XETR	100	60	0.01	EUR	50	25

[...]									
Siemens Energy AG	ENR	DE12	XETR	100	60	0.01	EUR	50	25
[...]									
SIG Combibloc Group AG	SIG	CH12	XSWX	100	24	0.01	CHF	50	25
[...]									
Société Générale S.A	SGEE	FR14	XPAR	100	60	0.01	EUR	1000	750
[...]									
Wacker Neuson SE	WAC	DE12	XETR	100	60	0.01	EUR	50	25
[...]									
zooplus AG	ZO1	DE12	XETR	100	60	0.01	EUR	50	25
[...]									
Zur Rose Group AG	ROS	CH12	XSWX	10	24	0.01	CHF	50	25
[...]									

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. [...]

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[...]

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
[...]					
Alfen N.V.	ALN	NL12	0.01	0.5	0.05
[...]					
ASR Nederland N.V.	ASR	NL12	0.01	0.5	0.05
[...]					
BACHEM HOLDING AG	BAN	CH12	0.01	5	0.05
[...]					
BNP Paribas S.A.	BNPE	FR14	0.01	5	0.05
[...]					
Conzzeta AG	CNZ	CH12	0.01	5	0.05
[...]					
DASSAULT AVIATION	AVM	FR12	0.01	5	0.05
[...]					
Do & Co AG	DOC	AT12	0.01	0.5	0.05
[...]					
Eckert & Ziegler AG	EUZ	DE12	0.01	0.5	0.05
[...]					

Options on shares of	Product ID	Group ID	Minimum price change below threshold	Premium Threshold	Minimum price change above threshold
Huber+Suhner AG	HUB	CH12	0.01	0.5	0.05
[...]					
KONE OYJ	KC4	FI11	0.01	0.5	0.05
[...]					
Lonza Group AG	LONE	CH14	0.01	0.5	0.05
[...]					
OHB SE	OHB	DE12	0.01	0.5	0.05
[...]					
PHARMA MAR, S.A.	PHM	ES12	0.01	5	0.05
[...]					
Relief GmbH	RLF	CH12	0.01	0.5	0.05
[...]					
Sensirion Holding AG	SER	CH12	0.01	0.5	0.05
[...]					
Shop Apotheke Europe N.V.	SAE	DE12	0.01	5	0.05
[...]					
Siemens Energy AG	ENR	DE12	0.01	5	0.05
[...]					
SIG Combibloc Group AG	SIG	CH12	0.01	0.5	0.05
[...]					
Société Générale S.A.	SGEE	FR14	0.01	5	0.05
[...]					
Wacker Neuson SE	WAC	DE12	0.01	0.5	0.05
[...]					
zooplus AG	ZO1	DE12	0.01	5	0.05
[...]					
Zur Rose Group AG	ROS	CH12	0.01	5	0.05
[...]					

[...]
