X-pand into the Future

eurex circular 050/09

Date: Frankfurt, April 2, 2009
Recipients: All Trading Members of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Peter Reitz

Action required

Introduction of a new SSF on Mapfre S.A. due to a Corporate Action / Futures Contracts on Preferred Shares of Unipol Gruppo Finanziario S.p.A. (UNFF): Name Extension

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Content may be most important for:	**Attachment:**
➲ All departments	Updated section of Annex A of the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich

Summary:

The Management Boards of the Eurex Exchanges and the Executive Board of Eurex Clearing AG approved the introduction of a new Single Stock Future (SSF) on Mapfre S.A. due to a corporate action. They also decided on a name extension for futures contracts on preferred shares of Unipol Gruppo Finanziario S.p.A. (UNFF) in the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich. Both measures will become effective on **April 6, 2009**.

Introduction of a new SSF on Mapfre S.A. due to a Corporate Action / Futures Contracts on Preferred Shares of Unipol Gruppo Finanziario S.p.A. (UNFF): Name Extension

The Management Boards of the Eurex Exchanges and the Executive Board of Eurex Clearing AG approved the introduction of a new Single Stock Future (SSF) on Mapfre S.A. due to a corporate action with effect from April 6, 2009. In addition, they decided on a name extension for futures contracts on preferred shares of Unipol Gruppo Finanziario S.p.A. (UNFF) in the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich, also effective April 6, 2009.

A. New SSF on Mapfre S.A.

1. Product Overview

Futures on	Underlying ISIN	Group ID	Cash Market ID	Product Currency	Product ID	Product ISIN	Product-Code Flexible Futures (Cash)	Con-tract-Size	Mini-mum Price Change
Mapfre S.A.	ES0124244E34	ES01	XMAD	EUR	CMAH	DE000A0YLBC9	MA4H	100	0,0001

2. Contract Specifications and Product Parameters

Generally, the contract specifications for the new SSF will be in line with those for existing SSFs according to the relevant Eurex group ID.

The updated Annex A of the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich will be published on the Eurex website as of the product introduction date under:

www.eurexchange.com > Documents > Rules & Regulations

3. Risk Parameters

You will receive the relevant risk parameters via the Theoretical Price Files after the product set-up in the Eurex® system. The parameters will also be published as of the start of trading on the Eurex website under:

www.eurexchange.com > Clearing > Risk & Margining > Risk Parameters

4. Mistrade Parameters

Mistrade ranges for the new SSF will be published on the Eurex website as of the start of trading under:

www.eurexchange.com > Trading > Products > Equity Derivatives > Single Stock Futures

5. Transaction Limits

In general, the same value which currently relates to futures denominated in EUR will apply. Detailed information has been published on the Eurex website under:

www.eurexchange.com > Technology > Transaction Limits

6. Transaction Fees

Transaction fees for the new SSF will be in line with those for corresponding existing SSFs.

7. Data Vendor Codes

As of the start of trading, data vendor codes will be published on the Eurex website under:

www.eurexchange.com > Trading > Products > Vendor Product Code Search

B. Name extension for SSF UNFF

Effective April 6, 2009, the name of the futures contracts on preferred shares on Unipol Gruppo Finanziario S.p.A. (UNFF) will be extended by the term “Azioni Priv.” (preferred shares) in the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich.

Frankfurt, April 2, 2009

[...]

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
[...]						
Mapfre S.A.	CMAH	ES01	XMAD	100	0.0001	EUR
Unipol Gruppo Finanziario S.p.A. Azioni Priv.	UNFF	IT01	XMIL	500	0.0001	EUR
[...]						

* The minimum price change with regard to share futures with assigned group ID GB01 refers to Pence..

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

[...]