X-pand into the Future

e u r e x *circular 108/10*

Date: Frankfurt, June 4, 2010
Recipients: All Trading Members of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Jürg Spillmann

Action required

Abertis Infraestructuras, Air Liquide SA und Atlantia S.p.A.: Introduction of new SSFs due to Corporate Actions

Related Eurex Circulars: 081/10, 091/10, 104/10
Contact: Derivatives Trading Operations, tel. +49-69-211- 1 12 10

Content may be most important for:	**Attachment:**
Ü All departments	Updated Annex A of 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 new Single Stock Futures on Abertis Infraestructuras, Air Liquide SA and Atlantia S.p.A. due to corporate actions with effect from **June 7, 2010**.

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Abertis Infraestructuras, Air Liquide SA und Atlantia S.p.A.: Introduction of new SSFs due to Corporate Actions

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1. Product Overview

Product Code	Futures on	Underlying ISIN	Eurex Group ID	Product Currency	Product ISIN	Product Code of Flexible Futures	
						Cash	Physical
ABEI	Abertis Infraestructuras	ES0111845014	ES01	EUR	DE000A1DKQD9	AB4I	-----
AIRI	Air Liquide SA	FR0000120073	FR01	EUR	DE000A1DKQ16	AI4I	AI5I
AOPG	Atlantia S.p.A.	IT0003506190	IT01	EUR	DE000A1DKQE7	A4PG	A5PG

Product Code	Contract Size	Minimum Price Change	Minimum Block Trade Size	Product Group
ABEI	100	0.0001	1	XNCFSE
AIRI	100	0.001	1	ENSFSE
AOPG	1000	0.0001	1	ENSFSE

2. Contract Specifications and Product Parameters

Generally, contract specifications for the new Single Stock 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 as well as the determination of the daily and final settlement prices.

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

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

5. Transaction Limits

In general, the same values which currently relate to futures denominated in the relevant Eurex group ID 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 SSFs will be in line with the corresponding existing SSFs.

7. Data Vendor Codes

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

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

8. Position Limits

At the start of trading, the position limits will be published on the Eurex website under:

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

Frankfurt, June 4, 2010

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CHANGES ARE MARKED AS FOLLOWS:

AMENDMENTS 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
[…]						
Abertis Infraestructuras S.A.	ABEI	ES01	XMAD	100	0.0001	EUR
Air Liquide S.A.	AIRI	FR01	XPAR	100	0.001	EUR
Atlantia S.p.A.	AOPF	IT01	XMIL	500	0.0005~~1~~	EUR
Atlantia S.p.A.	AOPG	IT01	XMIL	500	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 serve, amongst others, the purpose of determining a market place for the price of the share underlying the contract.

** GBX: Pence Sterling

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