X-pand into the Future

e u r e x *circular 139/09*

Date: Frankfurt, July 16, 2009
Recipients: All Trading Members of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Thomas Lenz

Action required

Gas Natural SDG S.A. and Holcim Ltd.: Introduction of two new SSFs due to Corporate Actions

Related Eurex Circulars: 131/09, 135/09

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Content may be most important for:	**Attachments:**
Ü All departments	Updated sections 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 two new Single Stock Futures on Gas Natural SDG S.A. and Holcim Ltd. due to Corporate Actions. Effective date will be **July 20, 2009**.

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Friends Provident Group PLC and UBI Banca: Introduction of two new SSFs due to Corporate Actions

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1. Product Overview

Product ID	Futures on	Underlying ISIN	Eurex Country Code	Product Currency	Product ISIN	Product Code of Flexible Futures	
						Cash	Physical
GANG	Gas Natural SDG S.A.	ES0116870314	ES01	EUR	DE000A1A4R04	GA4G	------
HOLH	Holcim Ltd.	CH0012214059	CH01	CHF	DE000A1A4R12	HO4H	HO5H

Product ID	Contract Size	Minimum Price Change	Minimum Block Trade Size	Product Group
GANG	100	0.0001	1	XNCFSE
HOLH	100	0.001	1	SNSFSC

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 country codes, also in terms of trading hours and trading calendar, last trading day, settlement as well as the determination of the daily and final settlement price.

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 Single Stock Futures 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 values which currently relate to futures denominated in the relevant currency 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 Single Stock Futures 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

Frankfurt, July 16, 2009

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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
[…]						
Gas Natural SDG S.A.	GANG	ES01	XMAD	100	0.0001	EUR
Holcim Ltd. - N.	HOLH	CH01	XVTX	100	0.001	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 other things, the purpose of determining a market place for the price of the share underlying the contract.

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