X-pand into the Future

e u r e x *circular 270/08*

Date: Frankfurt, November 5, 2008
Recipients: All Trading Members of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Peter Reitz

Action required **High priority**

Single Stock Futures: Introduction of 14 new SSFs on MDAX® Components

Related Eurex Circulars: 232/07

Contact: Weiwei Wang (Product Strategy), tel. +49-69-211-1 72 62,
e-mail: weiwei.wang@eurexchange.com

Content may be most important for:

Ü All departments

Attachment:

Updated Annex A of the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich (only on the Eurex website)

Summary:

The Management Boards of the Eurex Exchanges approved the introduction of 14 new Single Stocks Futures on MDAX® components. The effective date will be **November 19, 2008.**

Single Stock Futures: Introduction of 14 new SSFs on MDAX® Components

The Management Boards of the Eurex Exchanges approved the introduction of 14 new Single Stocks Futures on MDAX® components. The effective date will be **November 19, 2008.**

1. Product Overview

Futures on	Underlying ISIN	Eurex Product Group Code	Cash Market ID	Product Currency	Product Code	Product ISIN	Product Code of Flexible Futures		Contract Size	Minimum Price Change
							Cash	Physical		
Aareal Bank AG	DE0005408116	DE01	XETR	EUR	ARLF	DE000A0X71H8	ARL4	ARL5	100	0.0001
AMB Generali Holding AG	DE0008400029	DE01	XETR	EUR	AMBF	DE000A0C4AY4	AMB4	AMB5	100	0.001
Bauer AG	DE0005168108	DE01	XETR	EUR	B5AF	DE000A0X71B1	B54F	B55F	100	0.0001
Demag Cranes AG	DE000DCAG010	DE01	XETR	EUR	D9CF	DE000A0X71E5	D94F	D95F	100	0.0001
Deutsche EuroShop AG	DE0007480204	DE01	XETR	EUR	DEQF	DE000A0X71A3	DE4F	DE5F	100	0.0001
FUCHS PETROLUB AG	DE0005790430	DE01	XETR	EUR	FPEF	DE000A0X7ZQ5	FPE4	FPE5	100	0.0001
Gagfah S.A.	LU0269583422	DE01	XETR	EUR	GFJF	DE000A0X7ZS1	GFJ4	GFJ5	100	0.0001
Gildemeister AG	DE0005878003	DE01	XETR	EUR	GLDF	DE000A0X71F2	GL4F	GL5F	100	0.0001
KRONES AG	DE0006335003	DE01	XETR	EUR	KRNF	DE000A0X7ZP7	KRN4	KRN5	100	0.0001
LEONI AG	DE0005408884	DE01	XETR	EUR	LEOF	DE000A0X71G0	LE4F	LE5F	100	0.0001
MLP AG	DE0006569908	DE01	XETR	EUR	MLPF	DE000A0X7ZR3	MLP4	MLP5	100	0.0001
Pfleiderer AG	DE0006764749	DE01	XETR	EUR	PFLF	DE000A0X71C9	PFL4	PFL5	100	0.0001
Praktiker Bau- und Heimwerkermärkte Holding AG	DE000A0F6MD5	DE01	XETR	EUR	PRAF	DE000A0X71D7	PRA4	PRA5	100	0.0001
Vossloh AG	DE0007667107	DE01	XETR	EUR	VOSF	DE000A0X7ZT9	VOS4	VOS5	100	0.001

Flexible Futures with cash settlement and physical delivery will be available for all SSFs.

The existing product code logic for OTC Flexible Futures will be applicable for the new products. The exceptions are highlighted. You find detailed information about the existing product code logic for OTC Flexible Futures under the following path:

www.eurexchange.com > Wholesale Trading > Flexible Futures > Single Stock Futures

2. Contract Specifications and Product Parameters

Generally, contract specifications for the new SSFs 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. Admission to Block-Trading

The new SSFs will be admitted to OTC Block-Trading. The minimum block trade size will be one contract.

4. Product Group

The Product Groups for the new SSFs are as follows:

Eurex Country Code	Product Group	Settlement Location Unit	Regulatory Status	Settlement Type	Product Type	Product Segment	Product Currency	Product Group Short Name					
DE01	Equity Futures cash/physically settled	EXS	N	C/P	F	SSF	EUR	E	N	S	F	S	E

For details on the product groups, please see the following table:

	Product Segment																		Product Type			Product Currency				Settlement Type						Settlement Location Unit (SLU)						Regulatory Status		
Attributes	Interest Rate	Money Market	Equity Options	Exchange Traded Funds	Single Stock Futures	Equity Index	Volatility Index	Credit Derivatives	EEX Phelix Futures&Options	EEX German Power	EEX French Power	EEX Gas EGT	EEX Gas BEB	EEX EUA	EEX Coal	ENDEX Dutch Power	ENDEX Belgian Power	ENDEX Gas TTF	Future	Option	Future / Option	Euro	Swiss francs	GBP	USD	Cash	Physical Delivery	Derivate	Physical / Derivate	Cash / Physical	Cash / Derivate	CBON	CHF	EXS	Crest	FCUR	NEXS	Fully Approved	Approved w/o COmp	Non-Approved
Abbr.	I	M	E	F	S	Q	V	C	P	D	N	G	B	A	K	U	W	T	F	O	H	E	C	G	U	C	P	D	F	S	E	B	S	E	C	F	N	F	A	N

For further information about assigning products and product groups please refer to Eurex circular 232/07, section 1.6.

5. 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

6. 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

7. Transaction Limits

In general, the same value which currently relates to futures denominated in the relevant currency will apply. The following table gives you an overview of the transaction limits for the new SSFs:

Eurex Country Code	Transaction Limits which currently apply to futures denominated in
DE01	EUR

Detailed information has been published on the Eurex website under:

www.eurexchange.com > Technology > Transaction Limits

8. Transaction Fees

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

9. 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, November 5, 2008