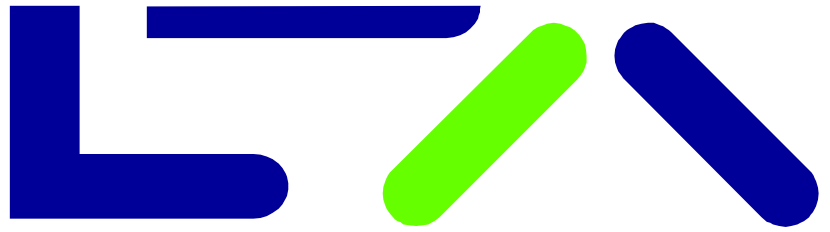


X-pand into the Future



eurex circular 061/09

Date: Frankfurt, April 16, 2009
Recipients: All Trading Members of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Peter Reitz

 **Action required**

Prysmian S.p.A.: Introduction of a new SSF

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Content may be most important for:

Ü All departments

Attachment:

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 a new Single Stock Future on shares of Prysmian S.p.A. Effective date will be **April 20, 2009**.



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Prysmian S.p.A.: Introduction of a new SSF

The Management Boards of the Eurex Exchanges and the Executive Board of Eurex Clearing AG approved the introduction of a new Single Stock Future on shares of Prysmian S.p.A. Effective date will be April 20, 2009.

1. Product Overview

Product Code	Future on	Underlying ISIN	Eurex Country Code	Product Currency	Product ISIN	Product Code of Flexible Futures	
						Cash	Physical
PRYF	PRYSMIAN SPA	IT0004176001	IT01	EUR	DE000A0Z3CL2	PRY4	PRY5

Product Code	Contract Size	Minimum Price Change	Minimum Block Trade Size	Product Group
PRYF	1000	0.0001	1	ENSFSE

Flexible Futures with both cash settlement and physical delivery will be available for the above-mentioned SSF.

2. Contract Specifications and Product Parameters

Generally, contract specifications for the new SSF 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 the following path:

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 the path:

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 euro 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 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, April 16, 2009

**Contract Specifications for Futures Contracts
Options Contracts at Eurex Deutschland and
Zürich**

[...]

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
[...]						
PRYSMIAN SPA	PRYF	IT01	XMIL	100	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.

[...]