

X-pand into the Future



## eurex circular 159/08

**Date:** Frankfurt, June 30, 2008  
**Recipients:** All Trading Members of Eurex Deutschland and Eurex Zürich and Vendors  
**Authorized by:** Peter Reitz

 Action required

 High priority

**Market Making in Single Stock Futures: Adjustment of Quote Parameters  
effective July 1, 2008**

**Contact:** Sascha Semroch (Product Strategy), tel. +49-69-211-1 50 78, fax +49-69-211-61 50 78  
E-mail: [sascha.semroch@eurexchange.com](mailto:sascha.semroch@eurexchange.com)

**Content may be most important for:**

 Front Office/Trading

**Attachments:**

none

**Summary:**

Quoting parameters for Single Stock Futures on components of bluechip index DAX<sup>®</sup> 30 and Dow Jones EURO STOXX 50<sup>®</sup> index will be adjusted with effect from **July 1, 2008**.

Adjustments include the Maximum Spread as well as the Minimum Quote Size. This circular provides details of the new parameters.

For any further questions you may have, please contact Sascha Semroch on tel. +49-69-211-1 50 78, fax +49-69-211-61 50 78 or send an e-mail to [sascha.semroch@eurexchange.com](mailto:sascha.semroch@eurexchange.com).



Eurex Deutschland  
Neue Börsenstraße 1  
60487 Frankfurt/Main  
Mailing address:  
60485 Frankfurt/Main  
Germany

T +49-69-211-1 17 00  
F +49-69-211-1 17 01  
customer.support@  
eurexchange.com  
Internet:  
[www.eurexchange.com](http://www.eurexchange.com)

Management Board:  
Thomas Book, Thomas Lenz,  
Michael Peters, Andreas Preuß,  
Peter Reitz, Jürg Spillmann  
ARBN: 101 013 361

**Market Making in Single Stock Futures: Adjustment of Quote Parameters**  
**effective July 1, 2008**

Quoting parameters for Single Stock Futures on components of blue chip index DAX<sup>®</sup> 30 and Dow Jones EURO STOXX 50<sup>®</sup> index will be adjusted with effect from **July 1, 2008**:

**1. Maximum Spread Rule**

		Front Month	First Quarter	Second Quarter
Futures Bid Price €	< 50	0.15 €	0.20 €	0.30 €
	>= 50	0.30%	0.40%	0.60%

**2. Minimum Quote Sizes**

Product ID	Product	Minimum Quote Size
ADSG	FUT ON ADIDAS AG	20
AENF	FUT ON AEGON	50
AIRH	FUT ON AIR LIQUIDE	10
CGEF	FUT ON ALCATEL	100
ALVF	FUT ON ALLIANZ AG	100
ISPF	FUT ON ARCELORMITTAL	25
ASGF	FUT ON ASSICURAZIONI GENERALI	10
AXAF	FUT ON AXA	50
BBVF	FUT ON BANCO BILBAO VIZ. ARG.	25
SANF	FUT ON BANCO SANTANDER CEN. H.	25
BASF	FUT ON BASF AG	25
BAYF	FUT ON BAYER AG	25
BMWF	FUT ON BMW AG	50
BNPG	FUT ON BNP PARIBAS	10
CARF	FUT ON CARREFOUR	25
CBKF	FUT ON COMMERZBANK AG	50
CONG	FUT ON CONTINENTAL AG	10
XCAH	FUT ON CREDIT AGRICOLE	25
DAIF	FUT ON DAIMLER AG	25
BSNG	FUT ON DANONE	10
DBKF	FUT ON DEUTSCHE BANK AG	25
DB1G	FUT ON DEUTSCHE BOERSE AG	10
DPWF	FUT ON DEUTSCHE POST AG	50
DPBF	FUT ON DEUTSCHE POSTBANK	10
DTEF	FUT ON DEUTSCHE TELEKOM AG	250
EOAG	FUT ON E.ON AG	10
ENLF	FUT ON ENEL SPA	10
ENTF	FUT ON ENI SPA	10
FO4G	FUT ON FORTIS	50
FTEF	FUT ON FRANCE TELECOM	50
FMEH	FUT ON FRESENIUS MEDICAL CARE	10
HENG	FUT ON HENKEL	10

Product ID	Product	Minimum Quote Size
HRXF	FUT ON HYPO REAL ESTATE HOLD.	10
IBEG	FUT ON IBERDROLA SA	10
IFXF	FUT ON INFINEON	100
INNF	FUT ON ING	50
IESH	FUT ON Intesa Sanpaolo	10
LING	FUT ON LINDE	10
LORF	FUT ON LOREAL	10
LHAF	FUT ON LUFTHANSA	25
MOHF	FUT ON LVMH	10
MANG	FUT ON MAN	10
MRKG	FUT ON MERCK	10
MEOF	FUT ON METRO	10
MU2F	FUT ON MUENCHNER RUECKVERS AG	100
NO3F	FUT ON NOKIA CORP.	100
PH1F	FUT ON PHILIPS	50
RNLF	FUT ON RENAULT	10
REPF	FUT ON REPSOL YPF SA	10
RWEF	FUT ON RWE AG	25
GOBF	FUT ON SAINT-GOBAIN	25
SNWF	FUT ON SANOFI-AVENTIS SA	10
SAPG	FUT ON SAP AG	50
SNDG	FUT ON SCHNEIDER ELECTRIC	10
SIEF	FUT ON SIEMENS AG	25
SGEH	FUT ON SOCIETE GENERALE SA	10
LYOF	FUT ON SUEZ SA	50
TQIF	FUT ON TELECOM ITALIA SPA	10
TEFF	FUT ON TELEFONICA SA	25
TKAG	FUT ON THYSSEN KRUPP AG	10
TOTG	FUT ON TOTAL	25
TUIF	FUT ON TUI AG	25
CR5F	FUT ON UNICREDITO ITALIANO	10
UNIH	FUT ON UNILEVER CVA	50
SQUG	FUT ON VINCI	10
VVUF	FUT ON VIVENDI SA	50
VOWF	FUT ON VW AG	25

Frankfurt, June 30, 2008