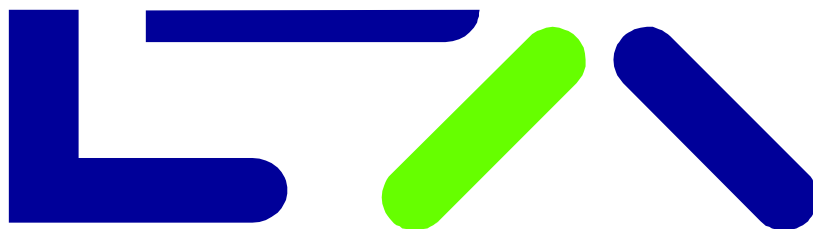


X-pand into the Future



eurex circular 059/11

Date: April 1, 2011
Recipients: All Trading Members of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Uri Stöcks

Adjustment of Fixed Income Future Minimum Price Increments (tick sizes)

Contact: Derivatives Trading Operations, tel. +49-69-211-1 12 10

Content may be most important for:

- Front Office/Trading
- Middle + Backoffice
- Auditing/Security Coordination

Attachments:

none

Summary:

On March 26, the Management Board of Eurex decided to make several modifications to its fixed income derivatives portfolio. In line with recommendations from the Bond Market Association (BMA), the International Swap Dealers Association (ISDA) and the European Commission, the following modifications will apply:

- Modification of the minimum price increment for the Euro-Buxl® Future (FGBX):
The new tick size will be **1/32nd (0.03125)**, the value of such tick becoming 31.25 EUR (was 20.00 EUR)
- Modification of the minimum price increment for the Euro-Bund Future (FGBL):
The new tick size will be **1/32nd (0.03125)**, the value of such tick becoming 31.25 EUR (was 10.00 EUR)
- Modification of the minimum price increment for the Euro-Bobl Future (FGBM):
The new tick size will be **1/64th (0.015625)**, the value of such tick becoming 15.625 EUR (was 10.00 EUR)
- Modification of the minimum price increment for the Euro-Schatz Future (FGBS):
The new tick size will be **1/64th (0.015625)**, the value of such tick becoming 15.625 EUR (was 5.00 EUR)

The first effective trading day with these modifications is Monday, April 28, 2011.



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