X-pand into the Future

e u r e x *circular 188/11*

Date: July 15, 2011
Recipients: All Trading Members of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Jürg Spillmann

Parmalat S.p.A.: Final Settlement Prices

Related Eurex Circular: 122/11

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

Content may be most important for:

Ü Front Office/Trading

Ü Middle + Backoffice

Ü Auditing/Security Coordination

Attachments:

none

Summary:

The company Groupe Lactalis S.A. has declared the takeover of Parmalat S.p.A. as concluded successfully („unconditional“).

Accordingly, as already announced in Eurex Circular 122/11, existing positions in the series for the Eurex option on shares of Parmalat S.p.A. (P4I) will be settled at the theoretical fair value. The final offering price of EUR 2.60 will be the basis for determination of the fair value.

The theoretical fair value (final settlement price) for the series of the Eurex option on shares of Parmalat S.p.A. (P4I), in which open interest still exists, is as follows:

P P4I SEP11 200 = 0.0130.

On July 15, 2011, all Members with open interest will receive a fax with an overview of their open positions. Booking of the cash amount will be effected on July 15, 2011 with value date July 18, 2011. Positions will be closed out in the batch run of July 18, 2011, effective July 19, 2011.

There are no positions in the Eurex stock futures contract on Parmalat S.p.A. (P4IG).

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