X-pand into the Future

eurex circular 140/11

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Recipients: All Trading Members of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Jürg Spillmann

CSX Corporation: Stock Split

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 May 4, 2011, the Management Board of CSX Corporation decided, amongst other things, a stock split at the ratio of 3:1.

As a consequence, adjustment of the Eurex stock futures contract on shares of CSX Corporation (CSXF) will become necessary.

Ex date will be **June 16, 2011**.

This circular contains a description of the adjustment procedure.

Eurex Deutschland
Börsenplatz 4
60313 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

Management Board:
Thomas Book, Michael Peters,
Andreas Preuss, Peter Reitz,
Jürg Spillmann

ARBN: 101 013 361

CSX Corporation: Stock Split

Measure:
Stock split at a ratio of three new shares of CSX Corporation for each existing share of CSX Corporation.

Last cum trading day:
June 15, 2011

Ex date:
June 16, 2011

Affected Product:
CSXF

Reference to underlying Rules & Regulations:
Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich, Section 1.6.7 (5).

ISIN:
The ISIN of the CSX Corporation share (US1264081035) will remain unchanged.

Procedure:

Determination of Adjustment Factor (R-Factor)

Number of old shares	1
Number of new shares	3
R-factor	0.33333333

Adjustment of Contract Size and Variation Margin

The new contract size will be calculated as follows:

Contract size old 100 / R-factor 0.33333333 = 300.0000 contract size new

To adjust the calculation of the variation margin of the following exchange trading day, settlement prices of the last cum trading day will be multiplied by the R-factor.

All outstanding orders and quotes will be deleted after close of trading on the last cum trading day.

The adjustment also refers to existing positions in OTC Flexible Futures.

Please note: Currently, there is no open interest. Adjustment will only take place if there is open interest on the last cum trading day after close of trading.

June 1, 2011