X-pand into the Future

eurex circular 097/11

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Recipients: All Trading Members of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Peter Reitz

Skanska AB: Further Information on the Extraordinary Dividend

Related Eurex Circulars: 066/11, 068/11

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:

Please note the following information on the extraordinary dividend of Skanska AB:

Ex date will be **May 10, 2011**.

The adjustment of the Eurex stock futures contract on shares of Skanska AB (SKAH) will therefore take place on May 9, 2011 after close of trading, effective May 10, 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

Skanska AB: Further Information on the Extraordinary Dividend

Measure:
Distribution of extraordinary dividend of SEK 6.25 on shares of the company Skanska AB

Last Cum Trading Day:
May 9, 2011

Ex Date:
May 10, 2011

Affected Product:
SKAH

Reference to underlying Rules & Regulations:
Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich, Section 1.6.7 (2).

Adjustment of ISIN:
The ISIN of the Skanska AB share (SE0000113250) will remain unchanged.

Procedure:

1. Determination of Adjustment Factor (R-Factor)

The closing auction price of the Skanska AB share at the NASDAQ OMX Stockholm, converted to euro with the official reference price of the European Central Bank (ECB) on the last cum trading day, May 9, 2011, will be the basis for determination of the R-factor.

S1	Closing auction price of the Skanska AB share*
S2	S1 minus extraordinary dividend*
R-factor	S2/S1

* converted to euro with the official reference price of ECB on May 9, 2011

2. Adjustment of Contract Size and Variation Margin

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.

The new contract size will be calculated as follows:

Contract size new = contract size old / 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.

3. Introduction of a new Contract

Trading in the new contract on Skanska AB shares with standard contract size 100 and new product code SKAI will start on May 10, 2011. This will be published in a separate Eurex Circular.

As soon as the new contract is available for trading and there are no more series with open interest in the original contract on shares of Skanska AB (SKAH), trading in this contract will be put on “HALT” and finally discontinued.

Furthermore, as of May 10, 2011, no new contract months will be introduced in the original contract (SKAH). Existing contract months without open interest will be suspended from trading.

May 2, 2011