X-pand into the Future

eurex circular 258/11

Date: October 21, 2011
Recipients: All Trading Members of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Jürg Spillmann

G4S PLC: Capital Increase

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 October 17, 2011, the company G4S PLC has announced a capital increase with subscription rights for the shareholders of G4S PLC at a ratio of 6:7. Subscription price of the new shares will be GBp 122.

As a consequence of the capital increase, an adjustment to the Eurex stock futures contract on G4S PLC (GFSF) will become necessary.

Ex date will be **November 3, 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

G4S PLC: Capital Increase

Measure:
Capital increase with subscription rights for shareholders of G4S PLC

Subscription Ratio:
6:7, i.e. six old shares of G4S PLC entitle to subscribe to seven new shares of G4S PLC

Subscription Price:
GBp 122

Last cum trading day:
November 2, 2011

Ex date:
November 3, 2011

Start of Subscription Period:
November 3, 2011

Affected Product:
GFSF

Reference to underlying Rules & Regulations:
Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich, section 1.6.7 (3)

ISIN:
The ISIN of the G4S PLC share (GB00B01FLG62) will remain unchanged.

Procedure

1. Determination of Adjustment Factor (R-Factor)

The official closing auction price of the G4S PLC share at the London Stock Exchange on the last cum trading day will be the basis for determination of the R-factor.

The R-factor will be determined with eight decimal places. It is calculated in the following way:

R = ((number of existing shares / number of new shares) * (1 - (issue price of new shares / closing auction price))) + (issue price of new shares / closing auction price)

R = ((6 / 13) * (1 - (122 / closing auction price))) + (122 / closing auction price)

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

Adjustment will only take place if the subscription right has a positive value.

3. Introduction of a new Contract

A new contract on G4S PLC shares will be introduced with standard contract size 1000 and new product code GFSG.

The exact date of introduction will be announced in a separate 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 G4S PLC shares (GFSF), trading in this contract will be put on "HALT" and finally discontinued.

Furthermore, as of November 3, 2011, no new contract months will be introduced in the original contract (GFSF). Existing contract months without open interest will be suspended from trading.

If there is no open interest on the last cum trading day after close of trading in the original contract on G4S PLC shares (GFSF), no adjustment and no introduction of a new contract will be made.

October 21, 2011