X-pand into the Future

eurex circular 218/11

Date: September 6, 2011
Recipients: All Trading Members of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Jürg Spillmann

Rhodia S.A.: Final Settlement Prices

Related Eurex Circulars: 074/11, 204/11

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

The company Solvay S.A. has declared the takeover of Rhodia S.A. as having taken effect successfully ("unconditional").

Accordingly, as already explained in Eurex circular 074/11, exisiting positions in series for the Eurex option on shares of Rhodia S.A. (RHDI) will be settled at the fair value. Basis for the calculation of the theoretical fair value will be the final offering price of EUR 31.60.

The theoretical fair values (final settlement prices) for those series of the Eurex option on shares of Rhodia S.A. (RHDI) in which there is still open interest, are as follows:

C RHDI DEC11 2300 = EUR 8.79	C RHDI DEC11 2400 = EUR 7.85
P RHDI DEC11 2400 = EUR 0.16	C RHDI DEC11 2500 = EUR 6.97

On September 7, 2011, all Members with open interest will receive a fax containing an overview of their respective open interest. Booking of the cash amount will take place on September 7, 2011 with value date September 8, 2011. In end-of-day processing of September 8, 2011 effective September 9, 2011, positions will be closed out.

There is no open interest for the Eurex stock futures contract on Rhodia S.A. (RHDG).

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