X-pand into the Future

e u r e x *circular 252/12*

Date: 23 November 2012
Recipients: All Trading Participants of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Jürg Spillmann

Swiss Prime Site AG: Capital increase

Contact: Derivatives Trading Operations, T +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:

On 21 November 2012, the company Swiss Prime Site AG announced a capital increase. Subscription ratio will be 10:1, the subscription price for the new shares will be CHF 64.00. Subsription period will start on 26 November 2012.

As a consequence of the capital increase, an adjustment to the Eurex options on shares of Swiss Prime Site AG (SPSN) will become necessary.

Ex date will be **26 November 2012**.

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
memberservices@
eurexchange.com
Internet:
www.eurexchange.com

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

ARBN: 101 013 361

Swiss Prime Site AG: Capital increase

Measure:
Capital increase with subscription rights for shareholders of Swiss Prime Site AG

Subscription ratio:
10:1, i.e. ten old shares of Swiss Prime Site AG entitle to subscribe to one new share of Swiss Prime Site AG

Subscription price:
CHF 64.00

Last cum trading day:
23 November 2012

Ex date:
26 November 2012

Start of subscription period:
26 November 2012

Affected product:
SPSN

Reference to underlying Rules & Regulations:
Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich, Section 2.6.10.1 (3).

ISIN:
The ISIN of the Swiss Prime Site AG share (CH0008038389) will remain unchanged.

Position limit:
The new position limit will be published after conclusion of the capital increase.

Procedure

1. Determination of adjustment factor (R-factor)

The official closing auction price of the Swiss Prime Site AG share at SIX Swiss 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)

2. Adjustment of strike prices and contract sizes

All existing strike prices will be multiplied by the R-factor.

The contract size will be divided by the R-factor.

The version number of the existing series will be increased by 1.

The adjusted strike prices and contract sizes will be published via the **Market Supervision Messages** window immediately after close of trading on the last cum trading day.

New series with standard contract size 100 and version number 0 will be introduced effective the ex date.

All existing 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 Options.

3. Exercises

Upon exercise of an adjusted series cash settlement will be made for the fractional part of the new contract size. For exercise of adjusted series as of version 2, differences may occur in the delivery process. In report RPTTA111 (All Active/All Inactive Series), the parts of the contract size are listed for which cash settlement will take place in case of exercise of an adjusted series.

Please note: The adjustment will only take place if the subscription right has a positive value.

23 November 2012