X-pand into the Future

eurex circular 201/13

Date: 18 September 2013
Recipients: All Trading Participants of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Jürg Spillmann

D.E MASTER BLENDERS 1753: Termination of trading, final settlement prices

Related Eurex circular: 078/13

Contact: Derivatives Trading Operations, T+49-69-211-1 12 10

Content may be most important for:

- Front Office/Trading
- Middle + Backoffice
- Auditing/Security Coordination

Attachments:
None

Summary:

On 18 September 2013, the company Oak Leaf B.V. announced the irrevocable conclusion of the takeover of D.E MASTER BLENDERS 1753.

Accordingly and pursuant to number 2.6.10 (7) of the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich, the existing positions in the series for the Eurex option on shares of D.E MASTER BLENDERS 1753 (DEM), as already described in Eurex circular 078/13, will be settled at theoretical fair value. Basis for determination of the fair value is the final offer price of EUR 12.50.

Trading in options and Single Stock Futures contracts on shares of D.E MASTER BLENDERS 1753 (DEM, DEMF) will be terminated after close of trading on **18 September 2013**.

Settlement of the options contracts will be done effective **19 September 2013**.

There is no open interest in the Single Stock Futures contract on shares of D.E MASTER BLENDERS 1753.

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D.E MASTER BLENDERS 1753: Termination of trading, final settlement prices

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Accordingly and pursuant to number 2.6.10 (7) of the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich, the existing positions in the series for the Eurex option on shares of D.E MASTER BLENDERS 1753 (DEM), as already described in Eurex circular 078/13, will be settled at theoretical fair value. Basis for determination of the fair value is the final offer price of EUR 12.50.

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Settlement of the options contracts will be done effective 19 September 2013.

There is no open interest in the Single Stock Futures contract on shares of D.E MASTER BLENDERS 1753.

The theoretical fair values (final settlement prices) for the respective series of the Eurex options on shares of D.E MASTER BLENDERS 1753 (DEM), in which open interest is still available, are as follows:

C DEM SEP13 880 = 3.70	P DEM SEP13 880 = 0.01
C DEM SEP13 920 = 3.30	P DEM SEP13 920 = 0.01
C DEM SEP13 1250 = 0.08	P DEM SEP13 1250 = 0.08
C DEM DEC13 960 = 2.91	P DEM DEC13 960 = 0.01
C DEM DEC13 1300 = 0.37	P DEM DEC13 1300 = 0.87

On 19 September 2013, all participants with open interest will receive a fax containing an overview of their respective open interest. Booking of the cash amount will take place on 19 September 2013 with value date 20 September 2013. The positions will be booked out in the end-of-day batch processing of 23 September 2013 effective 24 September 2013.

18 September 2013