X-pand into the Future

e u r e x *circular 086/14*

Date: 2 May 2014
Recipients: All Trading Participants of Eurex Deutschland and Eurex Zürich and Vendors
Authorized by: Edward Backes

Peugeot Basket: Capital increase

Related Eurex Circulars: 078/14, 079/14

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Content may be most important for:

Ü Front Office/Trading

Ü Middle + Backoffice

Ü Auditing/Security Coordination

Attachments:

none

Summary:

Due to the capital increase of Peugeot SA, the number of Peugeot shares contained in the Peugeot Basket option (PEEB) has changed as follows:

1.209005 (contract size old 1.00 / R-factor 0.82712662)

The change will become effective on **2 May 2014**.

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Peugeot Basket: Capital increase

Due to the capital increase of Peugeot SA, the number of Peugeot shares contained in the Peugeot Basket option (PEEB) has changed as follows:

1.209005 (contract size old 1.00 / R-factor 0.82712662)

Accordingly, effective 2 May 2014, the Peugeot Basket will reflect a basket consisting of 1.209005 Peugeot shares and 1.00 Peugeot warrants. The value or daily closing price, respectively, which is the underlying for the basket option, will be determined as follows:

(1.209005 * closing price of the Peugeot share) + (1.00 * closing price of the Peugeot warrant)

Strike prices and contract size will remain unchanged.

Upon exercise of the Peugeot Basket option, a basket consisting of 120.9005 Peugeot shares (new) and 100 Peugeot warrants (unchanged) must be delivered for one contract (contract size 100) against payment of contract size (100) * strike price.

On exercise day, 0.9005 Peugeot shares will be settled in cash with the closing price of the Peugeot share at NYSE Euronext Paris, i.e. it will be subtracted automatically from the actual amount.

2 May 2014