X-pand into the Future

e u r e x *circular 142/12*

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Recipients: All Trading Participants of Eurex Deutschland and Eurex Zürich and Vendors
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Duke Energy Corp.: Reverse Stock Split, ISIN Change

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Content may be most important for:

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

Attachments:

none

Summary:

In connection with the merger of Duke Energy Corp. and Progress Energy Inc., Duke Energy Corp. decided, amongst other things, a reverse stock split at the ratio of 1:3 in the extraordinary general meeting on August 23, 2011.

As a consequence of the reverse stock split, an adjustment to the Eurex stock futures contract on shares of Duke Energy Corp. (DUKF) will become necessary.

Ex date will be **July 2, 2012**.

This circular contains a description of the adjustment procedure.

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Duke Energy Corp.: Reverse Stock Split, ISIN Change

Measure:
Reverse stock split at a ratio of one new share of Duke Energy Corp. for each three existing shares of Duke Energy Corp.

Last cum trading day:
June 29, 2012

Ex date:
July 2, 2012

Affected Product:
DUKF

Reference to underlying Rules & Regulations:
Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich, Section 1.6.7 (4).

Adjustment of ISIN:
Due to the ISIN change of the Duke Energy Corp. share, the ISIN of the underlying of the Eurex stock futures contract on Duke Energy Corp. (DUKF) will change effective July 2, 2012. Both the product code and the product ISIN will remain unchanged.

Product code old/new	ISIN of the underlying old	ISIN of the underlying new	Product ISIN old/new
DUKF	US26441C1053	US26441C2044	DE000A0YK975

Procedure

1. Determination of Adjustment Factor (R-Factor)

Number of old shares	3
Number of new shares	1
R-factor	3.00000000

2. Adjustment of Contract Size and Variation Margin

The new contract size will be calculated as follows:

Contract size old 100 / R-factor 3.00000000 = 33.3333 contract size new

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.

All outstanding 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 Futures.

3. Introduction of a new Contract

A new stock futures contract on Duke Energy Corp. will be introduced with standard contract size 100 and new product code DUKG.

The exact introduction date will be published via the **Market Supervision Messages** window.

As soon as the new contract is available for trading and there are no more contract months with open interest in the original contract on Duke Energy Corp. (DUKF) trading in this contract will be set on “HALT” and discontinued.

Furthermore, effective July 2, 2012, no more contract months will be introduced in the original contract (DUKF). 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 Duke Energy Corp. shares (DUKF), no adjustment will be made and no new contract will be introduced.

June 28, 2012