



e u r e x *circular 116/09*

Date: Frankfurt, June 15, 2009

Recipients: All Trading Members of Eurex Deutschland and Eurex Zürich and Vendors

Rio Tinto PLC: Capital Increase

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Content may be most important for:

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

Attachments:

none

Summary:

On June 5, 2009, the company Rio Tinto PLC decided on a capital increase with subscription rights for the shareholders of Rio Tinto PLC at a subscription ratio of 40:21. Subscription price of the new shares will be 1400 pence. The subscription period will start on June 17, 2009.

As a consequence of the capital increase, an adjustment of the Eurex stock futures contract on Rio Tinto PLC (RIOF) will become necessary.

Ex date will be **June 17, 2009**.

This circular describes the adjustment procedure.



Rio Tinto PLC: Capital Increase

Measure:

Capital increase with subscription rights for shareholders of Rio Tinto PLC

Subscription Ratio: 40:21

i.e. 40 old shares of Rio Tinto PLC entitle to subscribe to 21 new shares of Rio Tinto PLC

Subscription Price:

1400 pence

Last cum Trading Day:

June 16, 2009

Ex Date:

June 17, 2009

Start of Subscription Period:

June 17, 2009

Affected Products:

RIOF

Reference to underlying Eurex Rules & Regulations:

Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich, section 1.6.7 (3)

The updated Contract Specifications will be available on the Eurex website as of the ex date under:

www.eurexchange.com > Documents > Rules and Regulations

ISIN:

The ISIN of the Rio Tinto PLC share (GB0007188757) will remain unchanged.

Procedure

Determination of Adjustment Factor (R-Factor)

The official closing auction price of the Rio Tinto PLC share at London Stock Exchange on June 16, 2009 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:

$$R = ((\text{number of existing shares} / \text{number of new shares}) * (1 - (\text{issue price of new shares} / \text{closing auction price}))) + (\text{issue price of new shares} / \text{closing auction price})$$

$$R = ((40 / 61) * (1 - (1400 / \text{closing auction price}))) + (1400 / \text{closing auction price})$$

1. Adjustment of Contract Size and Variation Margin

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.

The new contract size will be calculated as follows:

$$\text{Contract size new} = \text{contract size old} / R\text{-factor}$$

All outstanding orders and quotes will be deleted after close of trading on the last cum trading day.

2. Introduction of a new Contract

A new contract will be introduced on Rio Tinto PLC with a standard contract size of 1000 and the new product code RIOG.

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

As soon as the new contract is available for trading and there are no more series with open interest in the original contract on Rio Tinto PLC (RIOF), trading in this contract will be set on "HALT" and finally discontinued.

signed: Thomas Lenz

signed: Manfred Weber

Frankfurt, June 15, 2009