

X-pand into the Future



## eurex circular 219/09

**Date:** Frankfurt, November 23, 2009

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

### **Coca-Cola Hellenic Bottling Company: Capital Repayment**

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**Content may be most important for:**

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

**Attachments:**

none

**Summary:**

On October 16, 2009, the general meeting of Coca-Cola Hellenic Bottling Company decided on a capital repayment of EUR 1.50 per share.

The capital repayment will result in an adjustment of the Eurex stock futures contract (HCBF) on Coca-Cola Hellenic Bottling Company shares.

Ex date will be **November 25, 2009**.

This circular contains a description of the adjustment procedure.



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**Coca-Cola Hellenic Bottling Company: Capital Repayment****Measure:**

Capital repayment of EUR 1.50 on shares of Coca-Cola Hellenic Bottling Company

**Last Cum Trading Day:**

November 24, 2009

**Ex Date:**

November 25, 2009

**Affected Products:**

HCBF

**Reference to underlying Rules & Regulations:**

Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland and Eurex Zürich, Sections 1.6.7 (2) and 2.6.10.1 (2).

The updated contract specifications will be available on the Eurex website as of the ex date under:

**[www.eurexchange.com](http://www.eurexchange.com) > Documents > Rules and Regulations**

**Adjustment of ISIN:**

The ISIN of the Coca-Cola Hellenic Bottling Company share (GRS104003009) will remain unchanged.

**Procedure:****Determination of Adjustment Factor (R-Factor)**

The closing auction price of the Coca-Cola Hellenic Bottling Company share at Athens Stock Exchange on the last cum trading day, November 24, 2009, will be the basis for determination of the R-factor:

S1	Closing auction price of the Coca-Cola Hellenic Bottling Company share
S2	S1 minus capital repayment
R-factor	S2/S1

**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:

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

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

The adjustment will also be made for existing positions in OTC Flexible Futures.

## 2. Introduction of a new Contract

A new contract on Coca-Cola Hellenic Bottling Company shares will be introduced with standard contract size 100 and new product code HCBG.

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 Coca-Cola Hellenic Bottling Company shares (HCBF), trading in this contract will be put on "HALT" and finally discontinued.

If there is no open interest for the original contract on Coca-Cola Hellenic Bottling Company (HCBF) after close of trading on the last cum trading day, no adjustment will take place and no new contract will be introduced.

signed: Thomas Lenz

signed: Manfred Weber

Frankfurt, November 23, 2009