



Date: 10/09/2021

Subject: Handling of corporate Action “**Capital Return**” of company “**ATHENS WATER SUPPLY AND SEWAGE CO**” on ATHEX Derivatives Market

Recipients: Derivatives trading and clearing members, Information Vendors

Announcement

The Athens Stock Exchange, following August 26th, 2021, session of its Corporate Actions Committee, announces that the following will be implemented:

Monday, September 13th, 2021, commencement of trading of the shares of "EYDAP S.A." (ISIN:GRS359353000) with final par value of €0.60 per share and ex-rights trading for the entitlement to the capital return of €0.23 per share, as part of the equal increase and decrease in the par value of the shares of the company. The record date for the aforementioned corporate action is Tuesday, September 14th, 2021.

Corporate Action Data

Corporate Action	Capital Return
Underlying	GRS359353000
X Date -1	10/09/2021
Underlying's closing price on X Date -1	8,1
X Date	13/09/2021
Record Date	14/09/2021
Net Capital Return Amount (per share)	0,23
Net Dividend Amount (per share)	0

Affected Derivative Products

Futures

Actions

ATHEXGroup will support the abovementioned corporate action according to the specifications of the corresponding derivative products (ATHEX Decisions 12 – Stock Futures and 15 – Stock Options) as described below:

X-Date-1 (10/09/2021)

The following adjustments will be performed after the clearing procedure for the Derivatives Market has been completed:

	Futures	Options
New Contract Size	$= \text{old size} * \frac{\text{closing price (8,1) – dividend (0)}}{\text{closing price (8,1) – dividend (0) – capital return (0,23)}}$	



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New Fixing Price	$= \text{old price} * \frac{\text{closing price (8,1)} - \text{dividend (0)} - \text{capital return (0,23)}}{\text{closing price (8,1)} - \text{dividend (0)}}$
New Strike Price	

Notes

1. New series are created for Futures products (with adjusted contract size and fixing price) after the clearing of X-Date-1 trading day for expiries with open positions
2. New series are created for Option products (with adjusted contract size and strike price) after the clearing of X-Date-1 trading day for expiries with open positions after the clearing of X-Date-1 trading day for **all** strike prices of these expiries
3. The new series names have a different last letter on their symbol (X, Y, Z,Q) and the modifier is increased by one (1) compared to the original series