

## **CORPORATE ACTION NOTICE**

**London Market****Notice No: CA/2010/079/Lo**

ISSUE DATE:

22 April 2010

EFFECTIVE DATE:

3 May 2010

**Flexible Individual Equity Option Contracts (201F)****WAB, WAO, WAW, WAN****Flexible Universal Stock Futures Contract (66F)****WAK, WAF****WAVIN NV**

### **REVERSE STOCK SPLIT**

**This Notice is issued pursuant to the Corporate Actions Policy for the Euronext Derivatives Markets which is available on the NYSE Euronext website at [www.nyx.com/lifferules](http://www.nyx.com/lifferules). It requires the immediate attention of Members' staff involved with the trading and settlement of equity products on these markets. Members should ensure that clients are made aware of the arrangements detailed in this Notice.**

**1. Background:** Wavin NV announced a reverse stock split whereby eight shares will be consolidated into one share.

**2. ISIN: old:** NL0000290856. **new:** NL0009412683.

**3. Effective Date:** 3 May 2010.

**4. Contract Adjustments:**

- Ratio Method.
- Ratio: 8.00000.
- The contracts shall be re-designated as contracts based on the new Wavin NV shares.

**Options**

- **Lot Size:** The lot size will be divided by the ratio. The lot size will be specified in the Final Notice.
- **Exercise Prices:** The exercise prices will be multiplied by the ratio.

**Futures**

- **Lot Size:** The lot size will be divided by the ratio. The lot size will be specified in the Final Notice.
- **Variation Margin:** Daily Settlement Prices on 30 April 2010 shall be multiplied by the ratio to generate reference prices for the purpose of variation margin calculations at the close of business on 3 May 2010.

For further information in relation to this Notice, Members should contact:

Web site: [www.nyx.com/liffe](http://www.nyx.com/liffe)

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**NYSE Liffe:**

Quality of Derivative Markets +31 (0) 20 550 4296 [CorporateActionsTeam@nyx.com](mailto:CorporateActionsTeam@nyx.com)

**NYSE Liffe Clearing:**

Business Operations +44 (0) 20 7379 2656 [nyseliffeclearing@nyx.com](mailto:nyseliffeclearing@nyx.com)