

## CORPORATE ACTION NOTICE

Amsterdam Market

No. CA220407DE1

Issue Date:

07 April 2022

Effective Date:

16 May 2022

**Contracts:**

Single Stock Futures	AW6
Single Stock Dividend Future	AW8

**Company:** Aviva

**ISIN:** GB0002162385

NEW: GB00BPQY8M80

**Corporate action:** Return of Capital and share consolidation

**Reference:** Press release of 5 April 2022

**Details:** Aviva has announced a return of capital to shareholders by way of a B Share scheme, involving the bonus issue of one new B share for each ordinary share held. This B share will be redeemed for GBX 101.69 per share. Subsequently each shareholder will receive a number of new ordinary shares at a ratio of 76 new ordinary shares for every 100 existing ordinary shares.

**Adjustments:** After the close of business of 13 May 2022, the following contract adjustments will be made:

- **Ratio Method.**
- The contracts will be re-designated to the new ISIN code.
- **Cum event price:** Official closing price of Aviva shares on the London Stock Exchange on 13 May 2022.

- **Ratio** = 
$$\frac{(\text{Cum Event Price} - 101.69 \text{ Pence}) * (100/76)}{\text{Cum Event Price}}$$

**Futures:**

- **Single Stock Dividend Futures:** Ordinary dividends with an ex-date on or before the Effective Date will be multiplied by the Ratio, for the purpose of determining the EDSP at the end of the lifetime of the **Dec22** maturity in contract AW8.
- **Variation Margin:** Daily Settlement Prices of 13 May 2022 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations at the close of business on 16 May 2022.

**CORPORATE ACTION NOTICE**

**Active orders:** All outstanding orders for the contracts will be cancelled automatically after the end of the trading session of 13 May 2022. The priority of these orders will then be lost. New orders can be submitted as from 16 May 2022.

This Notice is issued pursuant to the Corporate Actions Policy for the Euronext Derivatives Markets which is available on the [Euronext website](#). 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.

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

Euronext - EMS Corporate Actions	+31 (0) 20 721 9588	<a href="mailto:CorporateActionsTeam@euronext.com">CorporateActionsTeam@euronext.com</a> <a href="#">Euronext Derivatives Corporate Actions</a>
LCH - Derivatives Ops	+33 (0)1 7037 67 02	<a href="mailto:Derivatives.ops.fr@lch.com">Derivatives.ops.fr@lch.com</a>

The present notice and the contents thereof are only provided for information purposes in order to facilitate the fair, orderly and efficient functioning of the market and is not a recommendation to engage in investment activities. The contents of this notice are provided “as is” based on information provided to the market operator without representation or warranty of any kind. Euronext will not be held liable for any loss or damages of any nature ensuing from using, trusting or acting on information provided. No information set out or referred to in this notice shall form the basis of any contract. The creation of rights and obligations in respect of financial products that are traded on the exchanges operated by Euronext’s subsidiaries shall depend solely on the applicable rules of the market operator.

The Euronext Markets comprise the markets operated by Euronext Amsterdam, Euronext Brussels, Euronext Dublin, Euronext Lisbon, Euronext Paris, Euronext London and Oslo Børs, referred to respectively as the Amsterdam, Brussels, Dublin, Lisbon, Paris, London and Oslo markets, as relevant.

Euronext refers to Euronext N.V. and its affiliates. Information regarding trademarks and intellectual property rights of Euronext is located at <https://www.euronext.com/terms-use>.

© 2022 Euronext N.V. - All rights reserved.