

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.

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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.

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