

CORPORATE ACTION NOTICE

Paris Market

No. CA210916DE2

Issue Date:

16 September 2021

Effective Date:

17 September 2021

Contracts:

Individual Equity Options	VI1, VI3
Single Stock Futures	VI6, VI7
Single Stock Dividend Future	VI8

Company: Veolia Environnement

ISIN: FR0000124141

Corporate action: Rights issue

Reference: CA210916DE2

Adjustments: The following adjustments have been made:

- **Ratio Method.**
 - **Cum Event Price:** 29.25
 - **Ratio:** 0.96417094
- Lot Size:** The lot size has been divided by the Ratio, as shown in the attachment to this Notice.

Options:

- **Exercise Prices:** The exercise prices have been multiplied by the Ratio. As shown in the attachment to this Notice.
- **Equalisation payment:** The rounding difference of the adjusted lot size will be neutralised by means of an equalisation payment. The equalisation payment amounts per series shall be communicated in an additional Corporate Action Notice to be issued on the effective date.

Futures:

- **Single Stock Futures:** For the purpose of the Variation Margin the Daily Settlement Prices for 16 September 2021 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations, at the close of business on 17 September 2021.

As there is no open interest in the VI7 no further adjustments have been made to this contract.

CORPORATE ACTION NOTICE

- **Single Stock Dividend Futures:** Ordinary dividends with an ex-date on or before the Effective date shall be multiplied by the Ratio, for the purpose of determining the EDSP at the end of the lifetime of the **Sep21** and **Dec21** maturity in contract VI8. As there is no open interest in the SSDF no further adjustments have been made to the contract.

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	CorporateActionsTeam@euronext.com Euronext Derivatives Corporate Actions
LCH - Derivatives Ops	+33 (0)1 7037 67 02	Derivatives.ops.fr@lch.com

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>.

© 2021 Euronext N.V. - All rights reserved.

CORPORATE ACTION NOTICE

Attachment to Corporate Action No. CA210916DE2

Veolia Environnement

Corporate Action: **Rights Issue**Individual Equity Options: **VI1**

Expiry	202109	202110	202111	202112	202203	202206	202212	202306	202312	202406	202412	202512																				
Adjusted lot size	104	104	104	104	104	104	104	104	104	100	100	100																				
Strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price																				
10	9.64			9.64		9.64	9.64	9.64	9.64		10	10																				
12	11.57			11.57																												
14	13.5			13.5	13.5							13.5	13.5																			
15	14.46			14.46	14.46	14.46	14.46	14.46	15		15																					
16	15.43			15.43	15.43	15.43	15.43	15.43	16																							
17	16.39																															
18	17.36												17.36	17.36	17.36	17.36	17.36	18	18													
19	18.32												18.32																			
20	19.28									19.28			19.28							19.28	19.28	19.28	20	20	20							
21	20.25									20.25																						
22	21.21	21.21	21.21							21.21																21.21	21.21	22	22	22		
23	22.18	22.18	22.18	22.18																												
24	23.14	23.14	23.14	23.14								23.14	23.14	23.14	23.14	24	24	24														
24.5	23.62																															
25	24.1												24.1	24.1	24.1	24.1	24.1		24.1	24.1	25	25										
25.5	24.59												24.59																			
26	25.07												25.07					25.07						25.07	25.07	25.07	25.07	25.07	26	26	26	
26.5	25.55												25.55																			
27	26.03												26.03																			26.03
27.5	26.51												26.51																			
28	27												27																			27
28.5	27.48												27.48					27.48														
29	27.96												27.96					27.96														
29.5	28.44	28.44	28.44																													
30	28.93	28.93	28.93									28.93	28.93	28.93	28.93	28.93	28.93	30	30	30												
31	29.89	29.89	29.89																													
32	30.85	30.85	30.85																		30.85	30.85	30.85									
34	32.78	32.78	32.78																													
35	33.75											33.75	33.75	33.75	33.75	33.75	33.75	35														
36	34.71			34.71	34.71																											
40	38.57			38.57	38.57										38.57	38.57	38.57	38.57	40	40	40											
45				43.39	43.39										43.39																	
50																														50	50	

CORPORATE ACTION NOTICE

Individual Equity Options: VI3

Expiry	202112	202206	202212	202306
Adjusted lot size	10	10	10	10
Strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price
10	9.64	9.64		
12	11.57			
14	13.5	13.5		
15	14.46	14.46	14.46	
16	15.43	15.43	15.43	
18	17.36	17.36	17.36	
19	18.32			
20	19.28	19.28	19.28	19.28
21	20.25			
22	21.21	21.21	21.21	21.21
23	22.18			
24	23.14	23.14	23.14	23.14
25	24.1	24.1	24.1	
26	25.07	25.07	25.07	25.07
27	26.03	26.03		
28	27	27	27	27
28.5	27.48			
29	27.96	27.96		
29.5	28.44			
30	28.93	28.93	28.93	28.93
31	29.89			
32	30.85	30.85		
34	32.78			
35	33.75	33.75	33.75	33.75
36	34.71			
40	38.57	38.57	38.57	38.57
45	43.39	43.39		

CORPORATE ACTION NOTICE

Single Stock Futures: **VI6**

		Lot size
Single Stock Futures contract (SSF):	VI6	104

Sep-21		Oct-21		Nov-21		Dec-21	
settlement price	adjusted settlement price	settlement price	adjusted settlement price	settlement price	adjusted settlement price	settlement price	adjusted settlement price
29.2495	28.2015	29.2365	28.1890	29.2203	28.1734	29.2073	28.1608

Jan-22		Feb-22		Mar-21	
settlement price	adjusted settlement price	settlement price	adjusted settlement price	settlement price	adjusted settlement price
29.1915	28.1456	29.1796	28.1341	29.1680	28.1229

Single Stock Dividend Futures: **VI8**

		Lot size
Single Stock Dividend Futures (SSDF):	VI8	10372

Sep-21		Dec-21	
settlement price	adjusted settlement price	settlement price	adjusted settlement price
0.7000	0.6749	0.7000	0.6749