

## CORPORATE ACTION NOTICE

Paris Market

No. CA220505DE

Issue Date:

05 May 2022

Effective Date:

06 May 2022

|                               |                                   |
|-------------------------------|-----------------------------------|
| Individual Equity Options     | SA1, SA3, SA4, 1SA, 2SA, 4SA, 5SA |
| Single Stock Futures          | SA6, SA7                          |
| Single Stock Dividend Futures | SA8                               |

**Company:** Sanofi

**ISIN:** Sanofi: FR0000120578

EUROAPI: FR0014008VX5

**Corporate action:** Spin-off

**Reference:** CA220404DE

**Adjustments:** After the close of the business day preceding the Effective Date, the following contract adjustments will be made:

- **Package Method**
- **Re-designation:** The contracts shall be re-designated as contracts based on a package of (1 Sanofi shares + 1/23 EUROAPI shares) and will be referred to by Euronext as Sanofi ex-event package contracts.
- **Lot Size:** No adjustment shall be made to the lot size.

**Options:**

- **Exercise Prices:** No adjustments shall be made to the exercise prices.
- **Physical delivery:**  
 Delivery of 1 lot of **SA1** = 100 Sanofi shares + 4 EUROAPI shares + 0.347826 EUROAPI shares in cash.  
 Delivery of 1 lot of **SA3** = 10 Sanofi shares + 0.434783 EUROAPI shares in cash.  
**SA4:** Given that there is no open interest in the contract SA4 the contract is hereby delisted.
- **Package underlying:** The package underlying for the options has been created with ISIN code ENXTPCKG1297.

### Single Stock Futures

- **Settlement Price:** No adjustment shall be made to the Settlement Price.
- **Physical delivery (SA7):** Given that there is no open interest in the contract SA7 the contract is hereby delisted.
- The EDSP for the **SA6** at the end of the lifetime of each maturity shall be calculated as follows:
  - **Sanofi Share Price** = Official closing price of Sanofi shares on Euronext Paris Exchange on the last trading date of the relevant maturity.
  - **EUROAPI Share Price** = Official closing price of EUROAPI shares on Euronext Paris Exchange on the last trading date of the relevant maturity.
  - **EDSP** =  $(1 \times \text{Sanofi Shares Price} + 0.043478 \times \text{EUROAPI Share Price})$ .
- **Package underlying:** The package underlying for the **SA6** has been created with ISIN code ENXTPCKG1297.

### Single Stock Dividend Futures

- **Settlement Price:** No adjustment shall be made to the Settlement Price.
- The EDSP at the end of the lifetime of each maturity shall be calculated as follows:
  - **Sanofi Dividend** = All dividends paid on Sanofi shares that have their ex-dividend date during the reference period of the relevant maturity.
  - **EUROAPI Dividend** = All dividends paid on the EUROAPI shares that have their ex-dividend date during the reference period of the relevant maturity.
  - **EDSP** =  $(1 \times \text{Sanofi Dividend} + 0.043478 \times \text{EUROAPI Dividend})$
- **Package underlying:** The package underlying for the SA8 has been created with ISIN code ENXTPCKG1305.

**Miscellaneous:** As from the Effective Date, Euronext will create an index which may serve as an indication level for the underlying value of the Sanofi ex-event package contracts. The index replicates the value of the underlying package as defined in this Corporate Action Notice:

- **Index ISIN code:** NL00150006L9

**Orders:** All outstanding orders will be cancelled automatically after the end of the trading session on the day before the Effective Date. The priority of these orders will then be lost. New orders can be submitted as from the Effective Date.

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