

CORPORATE ACTION NOTICE

Paris Market

No. CA220318DE1

Issue Date:

18 March 2022

Effective Date:

21 March 2022

Contracts:

Individual Equity Options	DF1, DF3, DF4
Single Stock Futures	DF6
Single Stock Dividend Future	DF8

Company: Electricite de France

ISIN: FR0010242511

Corporate action: Rights issue

Reference: Press release of 18 March 2022

Details: Electricite de France has announced a rights issue, whereby shareholders are entitled to purchase 2 new shares for every 13 existing shares held, at a subscription price of €6.35 per new share.

Adjustments: After the close of business on the 18 March 2022, the following contract adjustments will be made, insofar that the right has positive value:

- **Ratio Method.**
- **Cum Event Price:** Official closing price of Electricite de France shares on Euronext Paris of 18 March 2022.
- **Lot Size:** The lot size will be divided by the Ratio. The adjusted lot size will be specified in the Final Notice.

- **Value of right** =
$$\frac{(\text{Cum Event Price} - \text{€6.35})}{(13/2 + 1)}$$

- **Ratio** =
$$\frac{(\text{Cum Event Price} - \text{Value of right})}{(\text{Cum Event Price})}$$

Options:

- **Exercise Prices:** The exercise prices will be multiplied by the Ratio. The adjusted exercise prices will be specified in the Final Notices.
- **Equalisation payment:** The rounding difference of the adjusted lot size will be neutralised by means of an equalisation payment.

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Futures:

- **Variation Margin:** Daily Settlement Prices for 18 March 2022 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations, at the close of business on 21 March 2022.
- **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 **JUN22, SEP22 and DEC22** maturity in contract DF8.

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

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