

## CORPORATE ACTION NOTICE

Paris Market

No. CA220318DE2

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:** CA220318DE1

**Adjustments:** The following adjustments have been made:

- **Ratio Method.**
- **Cum Event Price:** 9.466
- **Ratio:** 0.95610959
- **Lot Size:** The lot size will be divided by the Ratio, as shown in the attachment to this notice.

**Options:**

- **Exercise Prices:** The exercise prices will be 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:** As there is no open interest in the SSF no further adjustments have been made to the contract
- **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. As

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there is no open interest in the SSDF no further adjustments have been made to the contract.

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Attachment to Corporate Action No. CA220318DE2

**Electricite de France**Corporate Action: **Rights Issue**Individual Equity Options: **DF1**

Expiry	202204	202205	202206	202209	202212	202306	202312					
Adjusted lot size	105	105	105	105	105	105	105					
Strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price					
4.5			4.3	4.3	4.3							
5			4.78	4.78	4.78							
5.2	4.97	4.97										
5.5								5.26	5.26			
5.6	5.35	5.35										
6	5.74	5.74	5.74	5.74	5.74	5.74	5.74					
6.4	6.12	6.12										
6.5								6.21	6.21	6.21		
6.6	6.31	6.31										
6.8	6.5	6.5										
7	6.69	6.69	6.69	6.69	6.69	6.69	6.69					
7.2	6.88	6.88										
7.4	7.08	7.08										
7.5			7.17	7.17	7.17							
7.6	7.27	7.27										
7.8	7.46	7.46										
8	7.65	7.65	7.65	7.65	7.65	7.65	7.65					
8.2	7.84	7.84										
8.4	8.03	8.03										
8.5			8.13	8.13	8.13							
8.6	8.22	8.22										
8.8	8.41	8.41										
9	8.6	8.6	8.6	8.6	8.6	8.6	8.6					
9.2	8.8	8.8										
9.4	8.99	8.99										
9.5			9.08	9.08	9.08							
9.6	9.18	9.18		9.18								
10	9.56	9.56	9.56	9.56	9.56	9.56	9.56					

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11	10.52	10.52	10.52	10.52	10.52		
12			11.47	11.47	11.47	11.47	11.47
13			12.43	12.43			
14			13.39	13.39	13.39	13.39	
15			14.34				14.34
16			15.3	15.3	15.3	15.3	
18			17.21	17.21	17.21		
20			19.12	19.12	19.12	19.12	

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Corporate Action: **Rights Issue**

Individual Equity Options: **DF3**

Expiry	202204	202206	202209	202212	202306
lot size	10	10	10	10	10
Strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price
4.5		4.3	4.3	4.3	
5		4.78	4.78	4.78	
5.2	4.97				
5.5					5.26
5.6	5.35				
6	5.74	5.74	5.74	5.74	5.74
6.4	6.12				
6.5		6.21	6.21	6.21	
6.6	6.31				
6.8	6.5				
7	6.69	6.69	6.69	6.69	6.69
7.2	6.88				
7.4	7.08				
7.5		7.17	7.17	7.17	
7.6	7.27				
7.8	7.46				
8	7.65	7.65	7.65	7.65	7.65
8.2	7.84				
8.4	8.03				
8.5		8.13	8.13	8.13	
8.6	8.22				
8.8	8.41				
9	8.6	8.6	8.6	8.6	8.6

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9.2	8.8				
9.4	8.99				
9.5		9.08	9.08	9.08	
9.6	9.18				
10	9.56	9.56	9.56	9.56	9.56
11	10.52	10.52	10.52	10.52	
12		11.47	11.47	11.47	11.47
13		12.43	12.43		
14		13.39	13.39	13.39	13.39
15		14.34			
16		15.3	15.3	15.3	15.3
18		17.21	17.21	17.21	
20		19.12	19.12	19.12	19.12

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Corporate Action: **Rights Issue**

Individual Equity Options: **DF4**

Expiry	202204	202205	202206	202209	202212	202306	202312		
Adjusted lot size	105	105	105	105	105	105	105		
Strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price		
4.5			4.3	4.3	4.3				
5			4.78	4.78	4.78				
5.2	4.97	4.97							
5.5						5.26	5.26		
5.6	5.35	5.35							
6	5.74	5.74	5.74	5.74	5.74	5.74	5.74		
6.4	6.12	6.12							
6.5			6.21	6.21	6.21				
6.6	6.31	6.31							
6.8	6.5	6.5							
7	6.69	6.69	6.69	6.69	6.69	6.69	6.69		
7.2	6.88	6.88							
7.4	7.08	7.08							
7.5			7.17	7.17	7.17				
7.6	7.27	7.27							
7.8	7.46	7.46							
8	7.65	7.65	7.65	7.65	7.65	7.65	7.65		
8.2	7.84	7.84							
8.4	8.03	8.03							

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8.5			8.13	8.13	8.13		
8.6	8.22	8.22					
8.8	8.41	8.41					
9	8.6	8.6	8.6	8.6	8.6	8.6	8.6
9.2	8.8	8.8					
9.4	8.99	8.99					
9.5			9.08	9.08	9.08		
9.6	9.18	9.18					
10	9.56	9.56					
11	10.52	10.52					
12							
14			11.47	11.47	11.47		
			13.39	13.39	13.39		
15						14.34	14.34