CORPORATE ACTION NOTICE

Paris Market — No. CA220110DE

Issue Date: 10 January 2022

Effective Date: 10 January 2022

Contracts:

Individual Equity Options	SE1, SE2
Single Stock Futures	SE6
Single Stock Dividend Futures	SE8

Company: Suez

ISIN: FR0010613471

Corporate action: Takeover

Reference: CA201103DE, CA210412DE2 and CA211215DE3

Details: The offer of Veolia for all shares of Suez has been declared successful.

Adjustments: Given that the Offer has become effective. The following contract adjustments have been made.

- **Fair Value Method**
- **Offer price:** € 19.85
- The Contracts shall be de-listed with immediate effect and will be settled at the Fair Value settlement prices, as shown in the attachment to this Notice. (LCH will perform this CA in the evening of 11 January 2022).
- Given that there is no open interest in the Single Stock Futures contract SE6, no Fair Value calculation have been made and the contract is hereby delisted.

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

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Attachment to Corporate Action No. CA220110DE

Suez

Corporate Action: **Takeover**

Dividends (Euronext Pricer) :

Dividend Amount	Dividend Date
0.5000	17 May 2022
0.5000	23 May 2023
0.6500	21 May 2024

Dividends (Markit):

Dividend Amount	Dividend Date
0.6500	17 May 2022
0.7000	23 May 2023
0.7000	21 May 2024

Fair value settlement prices:

Individual Equity Options: **SE1**

Call Price	Call Vola	Expiry	Strike	Put Vola	Put Price
13.85	25.4	17-Jun-22	6	25.4	0
12.85	25	17-Jun-22	7	25	0
11.85	24.5	17-Jun-22	8	24.5	0
10.85	23.9	17-Jun-22	9	23.9	0
9.85	23.3	17-Jun-22	10	23.3	0
7.85	22	17-Jun-22	12	22	0
5.85	20.4	17-Jun-22	14	20.4	0.01
4.85	19.5	17-Jun-22	15	19.5	0.02
3.86	18.7	17-Jun-22	16	18.7	0.06
2.00	17.3	17-Jun-22	18	17.3	0.35
0.67	16.2	17-Jun-22	20	16.2	1.23
13.85	24.1	16-Dec-22	6	24.1	0
12.85	23.8	16-Dec-22	7	23.8	0
11.85	23.5	16-Dec-22	8	23.5	0
10.85	22.9	16-Dec-22	9	22.9	0
9.85	22.3	16-Dec-22	10	22.3	0

7.85	20.8	16-Dec-22	12	20.8	0.01
5.85	19.2	16-Dec-22	14	19.2	0.05
3.87	17.8	16-Dec-22	16	17.8	0.21
2.11	16.5	16-Dec-22	18	16.5	0.65
0.88	15.4	16-Dec-22	20	15.4	1.56
13.85	24.9	16-Jun-23	6	24.9	0
11.85	24	16-Jun-23	8	24	0
10.85	23.4	16-Jun-23	9	23.4	0
9.85	22.8	16-Jun-23	10	22.8	0.01
7.85	21.4	16-Jun-23	12	21.4	0.06
5.85	20	16-Jun-23	14	20	0.21
4.87	19.3	16-Jun-23	15	19.3	0.35
3.92	18.6	16-Jun-23	16	18.6	0.54
2.28	17.4	16-Jun-23	18	17.4	1.18
1.14	16.4	16-Jun-23	20	16.4	2.24
14.85	24.2	15-Dec-23	5	24.2	0
13.85	24.1	15-Dec-23	6	24.1	0
11.85	23.7	15-Dec-23	8	23.7	0.01
10.85	23.2	15-Dec-23	9	23.2	0.02
9.85	22.6	15-Dec-23	10	22.6	0.04
7.85	21	15-Dec-23	12	21	0.12
5.85	19.5	15-Dec-23	14	19.5	0.32
4.87	18.8	15-Dec-23	15	18.8	0.48
3.94	18.2	15-Dec-23	16	18.2	0.71
1.24	15.9	15-Dec-23	20	15.9	2.43
0.14	14.1	15-Dec-23	25	14.1	6.44
14.85	24.3	20-Dec-24	5	24.3	0
13.85	24.3	20-Dec-24	6	24.3	0.01
11.85	23.7	20-Dec-24	8	23.7	0.04
10.85	23.2	20-Dec-24	9	23.2	0.08
9.85	22.4	20-Dec-24	10	22.4	0.14
7.85	20.8	20-Dec-24	12	20.8	0.32
5.86	19.4	20-Dec-24	14	19.4	0.68
4.89	18.7	20-Dec-24	15	18.7	0.92
3.98	18	20-Dec-24	16	18	1.22
1.38	15.6	20-Dec-24	20	15.6	3.15
0.21	13.8	20-Dec-24	25	13.8	7.16

Individual Equity Options: **SE2**

Call Price	Call Vola	Expiry	Strike	Put Vola	Put Price
13.34	25.4	17-Jun-22	6	25.4	0
11.33	24.5	17-Jun-22	8	24.5	0
10.33	23.9	17-Jun-22	9	23.9	0
9.33	23.3	17-Jun-22	10	23.3	0
7.33	22	17-Jun-22	12	22	0
5.33	20.4	17-Jun-22	14	20.4	0.01
4.34	19.5	17-Jun-22	15	19.5	0.02
3.38	18.7	17-Jun-22	16	18.7	0.06
1.66	17.3	17-Jun-22	18	17.3	0.35
0.54	16.2	17-Jun-22	20	16.2	1.23

Single Stock Dividend Futures: **SE8**

Expiry	Fair Value
16-Dec-22	0.65