

## 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.

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# 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                 |                       |                       |                       |                       |                       |                       |                       |                       |       |       |       |       |       |       |      |       |       |       |    |       |       |       |       |       |    |    |    |       |       |       |       |  |  |  |  |  |
| 24                | 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 | 26.03 | 26.03 | 26.03 |  |  |  |  |  |
| 27.5              | 26.51                 |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       | 26.51 |       |       |       |       |       |      |       |       |       |    |       |       |       |       |       |    |    |    |       |       |       |       |  |  |  |  |  |
| 28                | 27                    |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       | 27    |       |       |       |       | 27    |      |       |       |       |    | 27    | 27    | 27    | 27    | 27    | 28 | 28 | 28 |       |       |       |       |  |  |  |  |  |
| 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 | 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                 | 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 |
| <b>Single Stock Futures contract (SSF):</b> | <b>VI6</b> | 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 |
| <b>Single Stock Dividend Futures (SSDF):</b> | <b>VI8</b> | 10372    |

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