CORPORATE ACTION NOTICE

Brussels Market	No. CA220615DE1
Issue Date:	15 June 2022
Effective Date:	16 June 2022

Contracts:

Individual Equity Options	ELA
Single Stock Futures	ES6
Single Stock Dividend Futures	ES8

Company: Elia Group

ISIN: BE0003822393

Corporate action: Rights issue

Reference: Press release of 15 June 2022

Details: Elia Group has announced a rights issue, whereby shareholders are entitled to purchase 2 new shares for every 29 existing shares held, at a subscription price of €124.50 per new share.

Adjustments: After the close of business on the 15 June 2022, the following contract adjustments will be made, insofar that the right has positive value:

- **Ratio Method.**
- **Cum Event Price:** Official closing price of Elia Group shares on Euronext Brussels of 15 June 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** $= \frac{(\text{Cum Event Price} - €124.50)}{(29/2 + 1)}$

- **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.

Futures:

- **Variation Margin:** Daily Settlement Prices for 15 June 2022 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations, at the close of business on 16 June 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 **DEC22** maturity in contract ES8.

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.

This Notice is issued pursuant to the Corporate Actions Policy for the Euronext Derivatives Markets which is available on the Euronext website. It requires the immediate attention of Members' staff involved with the trading and settlement of equity products on these markets. Members should ensure that clients are made aware of the arrangements detailed in this Notice.

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

Euronext - EMS Corporate Actions	+31 (0) 20 721 9588	CorporateActionsTeam@euronext.com Euronext Derivatives Corporate Actions
LCH - Derivatives Ops	+33 (0)1 7037 67 02	Derivatives.ops.fr@lch.com