

## CORPORATE ACTION NOTICE

Paris Market

No. CA221205DE

Issue Date:

05 December 2022

Effective Date:

06 December 2022

**Contracts:**

Individual Equity Options	TO1, TO2, TO4, 1TO, 2TO, 4TO, 5TO
Single Stock Futures	TO6, TO7
Single Stock Dividend Futures	TO8

**Company:** TotalEnergies

**ISIN:** FR0000120271

**Corporate action:** Special Dividend

**Reference:** CA221027DE

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

- **Ratio Method.**
- **Cum Event Price:** EUR 58.76
- **Ratio:** 0.98298162
- **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 on Tuesday 6 December 2022.

**Futures:**

- **Variation Margin:** Daily Settlement Prices of 5 December 2022 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations at the close of business of 6 December 2022.

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- **Single Stock Dividend Futures:** Ordinary dividends with an ex-date on or before 5 December 2022 shall be multiplied by the Ratio, for the purpose of determining the EDSP at the end of the lifetime of the **2022** maturities in contract TO8.

**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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## CORPORATE ACTION NOTICE

Attachment to Corporate Action Notice No. CA221205DE

**TotalEnergies**Corporate Action: **Special Dividend****T01**

Expiry	202212	202301	202302	202303	202306	202309	202312	202406	202412	202506	202512	202612
Adjusted lot size	102	102	102	102	102	102	102	102	102	102	102	102
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							9.83		9.83			
15	14.74				14.74		14.74		14.74			
18	17.69											
20	19.66				19.66		19.66		19.66		19.66	
22	21.63				21.63		21.63		21.63			
24	23.59				23.59		23.59		23.59			
25					24.57			24.57	24.57		24.57	
26	25.56				25.56		25.56		25.56			
28	27.52				27.52		27.52	27.52	27.52			
30	29.49			29.49	29.49	29.49	29.49	29.49	29.49	29.49	29.49	29.49
32	31.46						31.46					
34							33.42					
35		34.4		34.4	34.4	34.4	34.4	34.4	34.4		34.4	
36	35.39											
38	37.35											
40	39.32	39.32	39.32	39.32	39.32	39.32	39.32	39.32	39.32	39.32	39.32	39.32
42	41.29			41.29								
44	43.25	43.25		43.25	43.25	43.25						
45	44.23		44.23		44.23	44.23	44.23	44.23	44.23	44.23	44.23	44.23
46	45.22	45.22		45.22	45.22	45.22						
47	46.2											
48	47.18	47.18	47.18	47.18	47.18	47.18						
49	48.17											
50	49.15	49.15	49.15	49.15	49.15	49.15	49.15	49.15	49.15	49.15	49.15	49.15
51	50.13	50.13										
52	51.12	51.12	51.12	51.12	51.12	51.12						
53	52.1	52.1										
54	53.08	53.08	53.08	53.08	53.08	53.08						
55	54.06	54.06	54.06	54.06	54.06	54.06	54.06	54.06	54.06	54.06	54.06	54.06
56	55.05	55.05	55.05	55.05	55.05	55.05	55.05					
57	56.03	56.03	56.03									
57.5	56.52											

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58	57.01	57.01	57.01	57.01	57.01	57.01	57.01						
58.5	57.5												
59	58	58	58										
59.5	58.49												
60	58.98	58.98	58.98	58.98	58.98	58.98	58.98	58.98	58.98	58.98	58.98	58.98	58.98
61	59.96	59.96											
62	60.94	60.94	60.94	60.94									
63	61.93	61.93											
64	62.91	62.91	62.91	62.91									
65					63.89	63.89							
68	66.84	66.84	66.84										
70	68.81			68.81	68.81	68.81	68.81	68.81	68.81	68.81			
72	70.77	70.77	70.77										
76		74.71	74.71										
80	78.64			78.64	78.64	78.64	78.64	78.64	78.64	78.64	78.64	78.64	78.64
90	88.47			88.47	88.47	88.47							
100											98.3	98.3	

## T02

Expiry	202212	202306	202312
Adjusted lot size	10	10	10
Strike price	Adjusted strike price	Adjusted strike price	Adjusted strike price
25	24.57	24.57	
28	27.52	27.52	
30	29.49	29.49	29.49
35	34.4	34.4	
40	39.32	39.32	39.32
42	41.29		
44	43.25	43.25	
45	44.23	44.23	44.23
46	45.22	45.22	
47	46.2		
48	47.18	47.18	
49	48.17		
50	49.15	49.15	49.15
51	50.13		
52	51.12	51.12	
53	52.1		

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54	53.08	53.08	
55	54.06	54.06	54.06
56	55.05	55.05	
57	56.03		
57.5	56.52		
58	57.01	57.01	
58.5	57.5		
59	58		
59.5	58.49		
60	58.98	58.98	58.98
61	59.96		
62	60.94		
64	62.91		
65		63.89	
68	66.84		
70	68.81	68.81	68.81
72	70.77		
80	78.64	78.64	78.64
90	88.47	88.47	

## T04

Expiry	202212	202301	202302	202303	202306	202309	202312	202406
Adjusted lot size	102	102	102	102	102	102	102	102
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
30	29.49			29.49	29.49	29.49	29.49	29.49
35	34.4	34.4		34.4	34.4	34.4		
40	39.32	39.32	39.32	39.32	39.32	39.32	39.32	39.32
42	41.29			41.29				
44	43.25	43.25		43.25	43.25	43.25		
45	44.23		44.23		44.23	44.23	44.23	44.23
46	45.22	45.22		45.22	45.22	45.22		
47	46.2							
48	47.18	47.18	47.18	47.18	47.18	47.18		
49	48.17							
50	49.15	49.15	49.15	49.15	49.15	49.15	49.15	49.15
51	50.13	50.13						
52	51.12	51.12	51.12	51.12	51.12	51.12		
53	52.1	52.1						

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54	53.08	53.08	53.08	53.08	53.08	53.08		
55	54.06	54.06	54.06	54.06	54.06	54.06	54.06	54.06
56	55.05	55.05	55.05	55.05	55.05	55.05		
57	56.03	56.03	56.03					
57.5	56.52							
58	57.01	57.01	57.01	57.01	57.01	57.01		
58.5	57.5							
59	58	58	58					
59.5	58.49							
60	58.98	58.98	58.98	58.98	58.98	58.98	58.98	58.98
61	59.96							
62	60.94	60.94	60.94					
64	62.91	62.91	62.91					
65				63.89	63.89	63.89		
68	66.84	66.84	66.84					
70	68.81			68.81	68.81	68.81	68.81	68.81
72	70.77	70.77	70.77					
76		74.71	74.71					
80	78.64			78.64	78.64	78.64	78.64	78.64
90	88.47			88.47	88.47	88.47		

## 2TO

<b>Expiry</b>	202212
<b>Adjusted lot size</b>	102
<b>Strike price</b>	<b>Adjusted strike price</b>
45	44.23
48	47.18
50	49.15
52	51.12
53	52.1
54	53.08
55	54.06
55.5	54.56
56	55.05
56.5	55.54
57	56.03
57.5	56.52
58	57.01

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58.5	57.5
59	58
59.5	58.49
60	58.98
61	59.96
62	60.94
63	61.93
64	62.91
68	66.84
72	70.77

### T06

		Lot size
Single Stock Futures contract (SSF):	T06	102

Dec-22	
settlement price	adjusted settlement price
58.7893	57.7888

### T07

		Lot size
Single Stock Futures contract (SSF):	T07	102

Dec-22	
settlement price	adjusted settlement price
58.7893	57.7888

### T08

		Lot size
Single Stock Dividend Futures (SSDF):	T08	10173

Dec-22		Mar-23		Jun-23	
settlement price	adjusted settlement price	settlement price	adjusted settlement price	settlement price	adjusted settlement price
2.6700	2.6246	0.0000	0.0000	1.3800	1.3565

Sep-23		Dec-23	
settlement price	adjusted settlement price	settlement price	adjusted settlement price
1.3800	1.3565	2.7800	2.7327