

## CORPORATE ACTION NOTICE

Paris Market

No. CA230208DE1

Issue Date:

08 February 2023

Effective Date:

08 February 2023

**Contracts:**

Individual Equity Options	DF1, DF3, DF4
Single Stock Futures	DF6
Single Stock Dividend Future	DF8

**Company:** Electricite De France

**ISIN:** FR0010242511

**Corporate action:** Takeover

**Reference:** CA220719DE, CA221124DE1, CA221208DE and CA230131DE

**Details:** The offer of the France State for all shares of Electricite De France has been declared effective.

**Adjustments:** Given that the offer has been declared effective, the following contract adjustments have been made:

- **Fair Value Method**
- **Offer price:** € 12.00
- 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 9 February 2023)
- Given that there is no open interest in DF6 and DF8 no Fair Value has been calculated.

For the avoidance of doubt, since a ruling from the Paris Court of Appeal regarding the compliance decision from the AMF on the public offer is still pending, once Euronext has settled the contracts using the published fair value settlement prices, there will be no revision to those prices, no matter the outcome of the ruling.

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Attachment to Corporate Action No. CA230208DE1

**Electricite De France**Corporate Action: **Takeover****Fair value settlement prices:**Individual Equity Options: **DF1**

Call Price	Call Vola	Expiry	Strike	Put Vola	Put Price
7.51	51.3	17 March 2023	4.50	51.3	0.00
7.01	50.2	17 March 2023	5.00	50.2	0.00
6.02	46.3	17 March 2023	6.00	46.3	0.00
5.02	43.3	17 March 2023	7.00	43.3	0.00
4.52	42.2	17 March 2023	7.50	42.2	0.00
4.02	41.5	17 March 2023	8.00	41.5	0.00
3.52	41.8	17 March 2023	8.50	41.8	0.00
3.03	41.3	17 March 2023	9.00	41.3	0.01
2.54	40.2	17 March 2023	9.50	40.2	0.02
2.06	38.3	17 March 2023	10.00	38.3	0.04
1.16	33.1	17 March 2023	11.00	33.1	0.13
0.59	37.8	17 March 2023	12.00	37.8	0.56
0.04	32.7	17 March 2023	14.00	32.7	2.02
0.00	32.1	17 March 2023	16.00	32.1	4.00
7.54	48.3	16 June 2023	4.50	48.3	0.00
6.78	45.7	16 June 2023	5.26	45.7	0.00
6.31	44.5	16 June 2023	5.74	44.5	0.00
5.37	42.1	16 June 2023	6.69	42.1	0.01
5.07	41.4	16 June 2023	7.00	41.4	0.01
4.43	40.4	16 June 2023	7.65	40.4	0.02
4.10	40	16 June 2023	8.00	40	0.04
3.54	39.4	16 June 2023	8.60	39.4	0.08
3.18	39	16 June 2023	9.00	39	0.12
2.70	38.3	16 June 2023	9.56	38.3	0.19
2.34	37.7	16 June 2023	10.00	37.7	0.27
1.52	32.8	16 June 2023	11.00	32.8	0.45
1.34	36.8	16 June 2023	11.47	36.8	0.74
0.54	35.8	16 June 2023	13.39	35.8	1.85
0.18	35.5	16 June 2023	15.30	35.5	3.41
0.02	35.4	16 June 2023	19.12	35.4	7.12
6.82	39.2	15 December 2023	5.26	39.2	0.01
6.36	38.2	15 December 2023	5.74	38.2	0.02
5.46	37.2	15 December 2023	6.69	37.2	0.05
4.58	36.1	15 December 2023	7.65	36.1	0.12

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3.76	35	15 December 2023	8.60	35	0.24
3.43	34.5	15 December 2023	9.00	34.5	0.30
2.99	34	15 December 2023	9.56	34	0.43
2.67	33.6	15 December 2023	10.00	33.6	0.54
1.77	33	15 December 2023	11.47	33	1.10
0.75	33.7	15 December 2023	14.34	33.7	2.92
6.16	40.2	21 June 2024	6.00	40.2	0.12
5.25	37.5	21 June 2024	7.00	37.5	0.20
4.39	35.4	21 June 2024	8.00	35.4	0.33
3.60	33.7	21 June 2024	9.00	33.7	0.53
2.89	32.5	21 June 2024	10.00	32.5	0.80
1.65	29	21 June 2024	12.00	29	1.54
1.06	35.9	21 June 2024	15.00	35.9	3.88
6.17	39.5	20 December 2024	6.00	39.5	0.20
5.29	37.3	20 December 2024	7.00	37.3	0.33
4.46	35.4	20 December 2024	8.00	35.4	0.50
3.71	33.8	20 December 2024	9.00	33.8	0.74
3.04	32.7	20 December 2024	10.00	32.7	1.05
1.86	29.4	20 December 2024	12.00	29.4	1.82
1.34	36.3	20 December 2024	15.00	36.3	4.18
6.15	38.3	20 June 2025	6.00	38.3	0.28
5.28	36.7	20 June 2025	7.00	36.7	0.45
4.49	35.4	20 June 2025	8.00	35.4	0.69
3.79	34.5	20 June 2025	9.00	34.5	1.00
3.18	33.9	20 June 2025	10.00	33.9	1.38
2.17	32.4	20 June 2025	12.00	32.4	2.32
1.49	35.9	20 June 2025	15.00	35.9	4.50
6.62	41.5	19 December 2025	5.50	41.5	0.37
6.16	40	19 December 2025	6.00	40	0.44
4.51	35.5	19 December 2025	8.00	35.5	0.86
3.76	33.2	19 December 2025	9.00	33.2	1.11
3.19	33	19 December 2025	10.00	33	1.53
1.66	36.1	19 December 2025	15.00	36.1	4.76
0.75	34.3	19 December 2025	20.00	34.3	8.50
6.59	41.2	18 December 2026	5.50	41.2	0.56
6.14	39.9	18 December 2026	6.00	39.9	0.66
4.50	35.4	18 December 2026	8.00	35.4	1.15
3.78	33	18 December 2026	9.00	33	1.43
3.25	33	18 December 2026	10.00	33	1.90
1.90	36.1	18 December 2026	15.00	36.1	5.19
1.05	35.2	18 December 2026	20.00	35.2	8.86

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**Individual Equity Options: DF3**

Call Price	Call Vola	Expiry	Strike	Put Vola	Put Price
7.50	48.3	16 June 2023	4.50	48.3	0.00
6.74	45.7	16 June 2023	5.26	45.7	0.00
6.27	44.5	16 June 2023	5.74	44.5	0.00
5.33	42.1	16 June 2023	6.69	42.1	0.01
5.03	41.4	16 June 2023	7.00	41.4	0.01
4.40	40.4	16 June 2023	7.65	40.4	0.02
4.07	40	16 June 2023	8.00	40	0.04
3.51	39.4	16 June 2023	8.60	39.4	0.08
3.16	39	16 June 2023	9.00	39	0.11
2.68	38.3	16 June 2023	9.56	38.3	0.19
2.32	37.7	16 June 2023	10.00	37.7	0.27
1.51	32.8	16 June 2023	11.00	32.8	0.45
1.34	36.8	16 June 2023	11.47	36.8	0.74
0.54	35.8	16 June 2023	13.39	35.8	1.84
0.18	35.5	16 June 2023	15.30	35.5	3.38
0.02	35.4	16 June 2023	19.12	35.4	6.99

**Individual Equity Options: DF4**

Call Price	Call Vola	Expiry	Strike	Put Vola	Put Price
7.51	51.3	17 March 2023	4.50	51.3	0.00
7.01	50.2	17 March 2023	5.00	50.2	0.00
6.02	46.3	17 March 2023	6.00	46.3	0.00
5.02	43.3	17 March 2023	7.00	43.3	0.00
4.52	42.2	17 March 2023	7.50	42.2	0.00
4.02	41.5	17 March 2023	8.00	41.5	0.00
3.52	41.8	17 March 2023	8.50	41.8	0.00
3.03	41.3	17 March 2023	9.00	41.3	0.01
2.54	40.2	17 March 2023	9.50	40.2	0.02
2.06	38.3	17 March 2023	10.00	38.3	0.04
1.16	33.1	17 March 2023	11.00	33.1	0.13
0.59	37.8	17 March 2023	12.00	37.8	0.56
0.04	32.7	17 March 2023	14.00	32.7	2.01
0.00	32.1	17 March 2023	16.00	32.1	3.96
7.50	48.3	16 June 2023	4.50	48.3	0.00
6.74	45.7	16 June 2023	5.26	45.7	0.00
6.27	44.5	16 June 2023	5.74	44.5	0.00
5.33	42.1	16 June 2023	6.69	42.1	0.01
5.03	41.4	16 June 2023	7.00	41.4	0.01

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4.40	40.4	16 June 2023	7.65	40.4	0.02
4.07	40	16 June 2023	8.00	40	0.04
3.51	39.4	16 June 2023	8.60	39.4	0.08
3.16	39	16 June 2023	9.00	39	0.11
2.68	38.3	16 June 2023	9.56	38.3	0.19
2.32	37.7	16 June 2023	10.00	37.7	0.27
1.51	32.8	16 June 2023	11.00	32.8	0.45
1.06	36.4	16 June 2023	12.00	36.4	0.99
0.32	35.6	16 June 2023	14.34	35.6	2.56
0.07	31.3	16 June 2023	16.00	31.3	3.96
6.69	39.2	15 December 2023	5.26	39.2	0.01
6.23	38.2	15 December 2023	5.74	38.2	0.02
5.34	37.2	15 December 2023	6.69	37.2	0.05
4.48	36.1	15 December 2023	7.65	36.1	0.12
3.67	35	15 December 2023	8.60	35	0.23
3.35	34.5	15 December 2023	9.00	34.5	0.30
2.92	34	15 December 2023	9.56	34	0.42
2.61	33.6	15 December 2023	10.00	33.6	0.54
1.38	30.5	15 December 2023	12.00	30.5	1.25
0.74	33.7	15 December 2023	14.34	33.7	2.89
5.89	40.2	21 June 2024	6.00	40.2	0.11
5.02	37.5	21 June 2024	7.00	37.5	0.20
4.19	35.4	21 June 2024	8.00	35.4	0.33
3.42	33.7	21 June 2024	9.00	33.7	0.52
2.74	32.5	21 June 2024	10.00	32.5	0.80
1.57	29	21 June 2024	12.00	29	1.53
1.02	35.9	21 June 2024	15.00	35.9	3.85