

CORPORATE ACTION NOTICE

Paris Market

No. CA220318DE2

Issue Date:

18 March 2022

Effective Date:

21 March 2022

Contracts:

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

Company: Electricite de France

ISIN: FR0010242511

Corporate action: Rights issue

Reference: CA220318DE1

Adjustments: The following adjustments have been made:

- **Ratio Method.**
- **Cum Event Price:** 9.466
- **Ratio:** 0.95610959
- **Lot Size:** The lot size will be divided by the Ratio, as shown in the attachment to this notice.

Options:

- **Exercise Prices:** The exercise prices will be 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:** As there is no open interest in the SSF no further adjustments have been made to the contract
- **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 **JUN22, SEP22 and DEC22** maturity in contract DF8. As

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there is no open interest in the SSDF no further adjustments have been made to the contract.

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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 |

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Attachment to Corporate Action No. CA220318DE2

Electricite de FranceCorporate Action: **Rights Issue**Individual Equity Options: **DF1**

| Expiry | 202204 | 202205 | 202206 | 202209 | 202212 | 202306 | 202312 |
|-------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|
| Adjusted lot size | 105 | 105 | 105 | 105 | 105 | 105 | 105 |
| Strike price | Adjusted strike price | Adjusted strike price | Adjusted strike price | Adjusted strike price | Adjusted strike price | Adjusted strike price | Adjusted strike price |
| 4.5 | | | 4.3 | 4.3 | 4.3 | | |
| 5 | | | 4.78 | 4.78 | 4.78 | | |
| 5.2 | 4.97 | 4.97 | | | | | |
| 5.5 | | | | | | 5.26 | 5.26 |
| 5.6 | 5.35 | 5.35 | | | | | |
| 6 | 5.74 | 5.74 | 5.74 | 5.74 | 5.74 | 5.74 | 5.74 |
| 6.4 | 6.12 | 6.12 | | | | | |
| 6.5 | | | 6.21 | 6.21 | 6.21 | | |
| 6.6 | 6.31 | 6.31 | | | | | |
| 6.8 | 6.5 | 6.5 | | | | | |
| 7 | 6.69 | 6.69 | 6.69 | 6.69 | 6.69 | 6.69 | 6.69 |
| 7.2 | 6.88 | 6.88 | | | | | |
| 7.4 | 7.08 | 7.08 | | | | | |
| 7.5 | | | 7.17 | 7.17 | 7.17 | | |
| 7.6 | 7.27 | 7.27 | | | | | |
| 7.8 | 7.46 | 7.46 | | | | | |
| 8 | 7.65 | 7.65 | 7.65 | 7.65 | 7.65 | 7.65 | 7.65 |
| 8.2 | 7.84 | 7.84 | | | | | |
| 8.4 | 8.03 | 8.03 | | | | | |
| 8.5 | | | 8.13 | 8.13 | 8.13 | | |
| 8.6 | 8.22 | 8.22 | | | | | |
| 8.8 | 8.41 | 8.41 | | | | | |
| 9 | 8.6 | 8.6 | 8.6 | 8.6 | 8.6 | 8.6 | 8.6 |
| 9.2 | 8.8 | 8.8 | | | | | |
| 9.4 | 8.99 | 8.99 | | | | | |
| 9.5 | | | 9.08 | 9.08 | 9.08 | | |
| 9.6 | 9.18 | 9.18 | | 9.18 | | | |
| 10 | 9.56 | 9.56 | 9.56 | 9.56 | 9.56 | 9.56 | 9.56 |

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| | | | | | | | |
|----|-------|-------|-------|-------|-------|-------|-------|
| 11 | 10.52 | 10.52 | 10.52 | 10.52 | 10.52 | | |
| 12 | | | 11.47 | 11.47 | 11.47 | 11.47 | 11.47 |
| 13 | | | 12.43 | 12.43 | | | |
| 14 | | | 13.39 | 13.39 | 13.39 | 13.39 | |
| 15 | | | 14.34 | | | | 14.34 |
| 16 | | | 15.3 | 15.3 | 15.3 | 15.3 | |
| 18 | | | 17.21 | 17.21 | 17.21 | | |
| 20 | | | 19.12 | 19.12 | 19.12 | 19.12 | |

Electricite de France

Corporate Action: **Rights Issue**

Individual Equity Options: **DF3**

| Expiry | 202204 | 202206 | 202209 | 202212 | 202306 |
|--------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|
| lot size | 10 | 10 | 10 | 10 | 10 |
| Strike price | Adjusted strike price | Adjusted strike price | Adjusted strike price | Adjusted strike price | Adjusted strike price |
| 4.5 | | 4.3 | 4.3 | 4.3 | |
| 5 | | 4.78 | 4.78 | 4.78 | |
| 5.2 | 4.97 | | | | |
| 5.5 | | | | | 5.26 |
| 5.6 | 5.35 | | | | |
| 6 | 5.74 | 5.74 | 5.74 | 5.74 | 5.74 |
| 6.4 | 6.12 | | | | |
| 6.5 | | 6.21 | 6.21 | 6.21 | |
| 6.6 | 6.31 | | | | |
| 6.8 | 6.5 | | | | |
| 7 | 6.69 | 6.69 | 6.69 | 6.69 | 6.69 |
| 7.2 | 6.88 | | | | |
| 7.4 | 7.08 | | | | |
| 7.5 | | 7.17 | 7.17 | 7.17 | |
| 7.6 | 7.27 | | | | |
| 7.8 | 7.46 | | | | |
| 8 | 7.65 | 7.65 | 7.65 | 7.65 | 7.65 |
| 8.2 | 7.84 | | | | |
| 8.4 | 8.03 | | | | |
| 8.5 | | 8.13 | 8.13 | 8.13 | |
| 8.6 | 8.22 | | | | |
| 8.8 | 8.41 | | | | |
| 9 | 8.6 | 8.6 | 8.6 | 8.6 | 8.6 |

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| | | | | | |
|-----|-------|-------|-------|-------|-------|
| 9.2 | 8.8 | | | | |
| 9.4 | 8.99 | | | | |
| 9.5 | | 9.08 | 9.08 | 9.08 | |
| 9.6 | 9.18 | | | | |
| 10 | 9.56 | 9.56 | 9.56 | 9.56 | 9.56 |
| 11 | 10.52 | 10.52 | 10.52 | 10.52 | |
| 12 | | 11.47 | 11.47 | 11.47 | 11.47 |
| 13 | | 12.43 | 12.43 | | |
| 14 | | 13.39 | 13.39 | 13.39 | 13.39 |
| 15 | | 14.34 | | | |
| 16 | | 15.3 | 15.3 | 15.3 | 15.3 |
| 18 | | 17.21 | 17.21 | 17.21 | |
| 20 | | 19.12 | 19.12 | 19.12 | 19.12 |

Electricite de France

Corporate Action: **Rights Issue**

Individual Equity Options: **DF4**

| Expiry | 202204 | 202205 | 202206 | 202209 | 202212 | 202306 | 202312 |
|-------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|
| Adjusted lot size | 105 | 105 | 105 | 105 | 105 | 105 | 105 |
| Strike price | Adjusted strike price | Adjusted strike price | Adjusted strike price | Adjusted strike price | Adjusted strike price | Adjusted strike price | Adjusted strike price |
| 4.5 | | | 4.3 | 4.3 | 4.3 | | |
| 5 | | | 4.78 | 4.78 | 4.78 | | |
| 5.2 | 4.97 | 4.97 | | | | | |
| 5.5 | | | | | | 5.26 | 5.26 |
| 5.6 | 5.35 | 5.35 | | | | | |
| 6 | 5.74 | 5.74 | 5.74 | 5.74 | 5.74 | 5.74 | 5.74 |
| 6.4 | 6.12 | 6.12 | | | | | |
| 6.5 | | | 6.21 | 6.21 | 6.21 | | |
| 6.6 | 6.31 | 6.31 | | | | | |
| 6.8 | 6.5 | 6.5 | | | | | |
| 7 | 6.69 | 6.69 | 6.69 | 6.69 | 6.69 | 6.69 | 6.69 |
| 7.2 | 6.88 | 6.88 | | | | | |
| 7.4 | 7.08 | 7.08 | | | | | |
| 7.5 | | | 7.17 | 7.17 | 7.17 | | |
| 7.6 | 7.27 | 7.27 | | | | | |
| 7.8 | 7.46 | 7.46 | | | | | |
| 8 | 7.65 | 7.65 | 7.65 | 7.65 | 7.65 | 7.65 | 7.65 |
| 8.2 | 7.84 | 7.84 | | | | | |
| 8.4 | 8.03 | 8.03 | | | | | |

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| | | | | | | | |
|-----|-------|-------|-------|-------|-------|-------|-------|
| 8.5 | | | 8.13 | 8.13 | 8.13 | | |
| 8.6 | 8.22 | 8.22 | | | | | |
| 8.8 | 8.41 | 8.41 | | | | | |
| 9 | 8.6 | 8.6 | 8.6 | 8.6 | 8.6 | 8.6 | 8.6 |
| 9.2 | 8.8 | 8.8 | | | | | |
| 9.4 | 8.99 | 8.99 | | | | | |
| 9.5 | | | 9.08 | 9.08 | 9.08 | | |
| 9.6 | 9.18 | 9.18 | | | | | |
| 10 | 9.56 | 9.56 | 9.56 | 9.56 | 9.56 | 9.56 | 9.56 |
| 11 | 10.52 | 10.52 | | | | | |
| 12 | | | 11.47 | 11.47 | 11.47 | | |
| 14 | | | 13.39 | 13.39 | 13.39 | | |
| 15 | | | | | | 14.34 | 14.34 |