

CORPORATE ACTION NOTICE

Paris Market

No. CA170308DE1

Issue Date:

08 March 2017

Effective Date:

08 March 2017

Contracts:	Individual Equity Options (COB)	DF1, DF3
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Company: EDF

ISIN: FR0010242511

Corporate action: Rights issue

Reference: CA170307DE1 and CA170307DE2

Adjustments: Equalisation payment for contract **DF1** and **DF3**: The amounts shown in the attachment to this Notice will be credited to the holders of short call and put positions and debited from the holders of Long call and put positions. Credits and debits will be processed by LCH.

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Attachment to Corporate Action Notice No. CA170308DE1

EDF

Corporate action: **Rights issue – Equalisation Payment**

Individual Equity Options: **DF1**

Class	Maturity	Equalisation Payment Call	Type	Old strike price	Adjusted strike price	Type	Equalisation Payment Put
DF1	2017-03-17	0.41	C	6.40	5.93	P	0.00
DF1	2017-03-17	0.29	C	7.20	6.68	P	0.00
DF1	2017-03-17	0.24	C	7.60	7.05	P	0.00
DF1	2017-03-17	0.18	C	8.00	7.42	P	0.00
DF1	2017-03-17	0.13	C	8.40	7.79	P	0.01
DF1	2017-03-17	0.11	C	8.60	7.97	P	0.01
DF1	2017-03-17	0.09	C	8.80	8.16	P	0.02
DF1	2017-03-17	0.06	C	9.00	8.35	P	0.03
DF1	2017-03-17	0.05	C	9.20	8.53	P	0.04
DF1	2017-03-17	0.03	C	9.40	8.72	P	0.06
DF1	2017-03-17	0.03	C	9.60	8.90	P	0.08
DF1	2017-03-17	0.02	C	9.80	9.09	P	0.10
DF1	2017-03-17	0.01	C	10.00	9.27	P	0.12
DF1	2017-03-17	0.00	C	11.00	10.20	P	0.25
DF1	2017-03-17	0.00	C	12.00	11.13	P	0.39
DF1	2017-03-17	0.00	C	13.00	12.05	P	0.54
DF1	2017-03-17	0.00	C	14.00	12.98	P	0.68
DF1	2017-03-17	0.00	C	16.00	14.84	P	0.96
DF1	2017-03-17	0.00	C	18.00	16.69	P	1.25
DF1	2017-03-17	0.00	C	20.00	18.54	P	1.53
DF1	2017-03-17	0.00	C	22.00	20.40	P	1.81
DF1	2017-03-17	0.00	C	24.00	22.25	P	2.10
DF1	2017-04-21	0.24	C	7.60	7.05	P	0.01
DF1	2017-04-21	0.19	C	8.00	7.42	P	0.02
DF1	2017-04-21	0.15	C	8.40	7.79	P	0.03
DF1	2017-04-21	0.11	C	8.80	8.16	P	0.05
DF1	2017-04-21	0.09	C	9.00	8.35	P	0.07
DF1	2017-04-21	0.08	C	9.20	8.53	P	0.08
DF1	2017-04-21	0.06	C	9.40	8.72	P	0.09
DF1	2017-04-21	0.05	C	9.60	8.90	P	0.11
DF1	2017-04-21	0.04	C	9.80	9.09	P	0.13
DF1	2017-04-21	0.03	C	10.00	9.27	P	0.15
DF1	2017-04-21	0.01	C	11.00	10.20	P	0.27
DF1	2017-04-21	0.00	C	12.00	11.13	P	0.40
DF1	2017-04-21	0.00	C	13.00	12.05	P	0.54
DF1	2017-05-19	0.25	C	7.60	7.05	P	0.02
DF1	2017-05-19	0.21	C	8.00	7.42	P	0.03
DF1	2017-05-19	0.17	C	8.40	7.79	P	0.05
DF1	2017-05-19	0.13	C	8.80	8.16	P	0.07
DF1	2017-05-19	0.12	C	9.00	8.35	P	0.08
DF1	2017-05-19	0.10	C	9.20	8.53	P	0.10

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DF1	2017-05-19	0.08	C	9.40	8.72	P	0.11
DF1	2017-05-19	0.07	C	9.60	8.90	P	0.12
DF1	2017-05-19	0.06	C	9.80	9.09	P	0.14
DF1	2017-05-19	0.05	C	10.00	9.27	P	0.16
DF1	2017-05-19	0.02	C	11.00	10.20	P	0.27
DF1	2017-05-19	0.01	C	12.00	11.13	P	0.40
DF1	2017-05-19	0.00	C	13.00	12.05	P	0.54
DF1	2017-06-16	0.46	C	6.00	5.56	P	0.01
DF1	2017-06-16	0.41	C	6.40	5.93	P	0.01
DF1	2017-06-16	0.30	C	7.20	6.68	P	0.03
DF1	2017-06-16	0.21	C	8.00	7.42	P	0.06
DF1	2017-06-16	0.17	C	8.40	7.79	P	0.08
DF1	2017-06-16	0.13	C	8.80	8.16	P	0.11
DF1	2017-06-16	0.10	C	9.20	8.53	P	0.14
DF1	2017-06-16	0.07	C	9.60	8.90	P	0.17
DF1	2017-06-16	0.05	C	10.00	9.27	P	0.21
DF1	2017-06-16	0.02	C	11.00	10.20	P	0.33
DF1	2017-06-16	0.01	C	12.00	11.13	P	0.47
DF1	2017-06-16	0.00	C	13.00	12.05	P	0.60
DF1	2017-06-16	0.00	C	14.00	12.98	P	0.74
DF1	2017-06-16	0.00	C	16.00	14.84	P	1.03
DF1	2017-06-16	0.00	C	18.00	16.69	P	1.31
DF1	2017-06-16	0.00	C	20.00	18.54	P	1.59
DF1	2017-06-16	0.00	C	22.00	20.40	P	1.88
DF1	2017-06-16	0.00	C	24.00	22.25	P	2.16
DF1	2017-06-16	0.00	C	32.00	29.67	P	3.30
DF1	2017-09-15	0.41	C	6.40	5.93	P	0.02
DF1	2017-09-15	0.30	C	7.20	6.68	P	0.05
DF1	2017-09-15	0.21	C	8.00	7.42	P	0.08
DF1	2017-09-15	0.18	C	8.40	7.79	P	0.11
DF1	2017-09-15	0.14	C	8.80	8.16	P	0.13
DF1	2017-09-15	0.11	C	9.20	8.53	P	0.16
DF1	2017-09-15	0.09	C	9.60	8.90	P	0.20
DF1	2017-09-15	0.07	C	10.00	9.27	P	0.24
DF1	2017-09-15	0.04	C	11.00	10.20	P	0.35
DF1	2017-09-15	0.02	C	12.00	11.13	P	0.48
DF1	2017-09-15	0.01	C	14.00	12.98	P	0.75
DF1	2017-09-15	0.00	C	16.00	14.84	P	1.03
DF1	2017-09-15	0.00	C	18.00	16.69	P	1.31
DF1	2017-12-15	0.46	C	6.00	5.56	P	0.03
DF1	2017-12-15	0.41	C	6.40	5.93	P	0.04
DF1	2017-12-15	0.30	C	7.20	6.68	P	0.07
DF1	2017-12-15	0.22	C	8.00	7.42	P	0.11
DF1	2017-12-15	0.18	C	8.40	7.79	P	0.14
DF1	2017-12-15	0.15	C	8.80	8.16	P	0.17
DF1	2017-12-15	0.12	C	9.20	8.53	P	0.20
DF1	2017-12-15	0.10	C	9.60	8.90	P	0.24
DF1	2017-12-15	0.08	C	10.00	9.27	P	0.28
DF1	2017-12-15	0.05	C	11.00	10.20	P	0.38
DF1	2017-12-15	0.03	C	12.00	11.13	P	0.51
DF1	2017-12-15	0.01	C	14.00	12.98	P	0.78
DF1	2017-12-15	0.00	C	16.00	14.84	P	1.06
DF1	2017-12-15	0.00	C	20.00	18.54	P	1.62

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DF1	2018-06-15	0.46	C	6.00	5.56	P	0.05
DF1	2018-06-15	0.23	C	8.00	7.42	P	0.15
DF1	2018-06-15	0.17	C	8.80	8.16	P	0.21
DF1	2018-06-15	0.12	C	9.60	8.90	P	0.29
DF1	2018-06-15	0.10	C	10.00	9.27	P	0.33
DF1	2018-06-15	0.04	C	12.00	11.13	P	0.56
DF1	2018-06-15	0.01	C	16.00	14.84	P	1.09
DF1	2018-06-15	0.00	C	20.00	18.54	P	1.65
DF1	2018-12-21	0.46	C	6.00	5.56	P	0.07
DF1	2018-12-21	0.23	C	8.00	7.42	P	0.18
DF1	2018-12-21	0.17	C	8.80	8.16	P	0.25
DF1	2018-12-21	0.13	C	9.60	8.90	P	0.33
DF1	2018-12-21	0.06	C	12.00	11.13	P	0.60
DF1	2018-12-21	0.02	C	16.00	14.84	P	1.13

Individual Equity Options: **DF3**

Class	Maturity	Equalisation Payment Call	Type	Old strike price	Adjusted strike price	Type	Equalisation Payment Put
DF3	2017-03-17	0.64	C	6.00	5.56	P	0.00
DF3	2017-03-17	0.25	C	8.00	7.42	P	0.01
DF3	2017-03-17	0.00	C	12.00	11.13	P	0.56
DF3	2017-03-17	0.00	C	16.00	14.84	P	1.35
DF3	2017-03-17	0.00	C	20.00	18.54	P	2.15
DF3	2017-03-17	0.00	C	22.00	20.40	P	2.55
DF3	2017-03-17	0.00	C	24.00	22.25	P	2.95
DF3	2017-03-17	0.00	C	28.00	25.96	P	3.75
DF3	2017-03-17	0.00	C	32.00	29.67	P	4.55
DF3	2017-03-17	0.00	C	40.00	37.09	P	6.15
DF3	2017-03-17	0.00	C	48.00	44.51	P	7.74
DF3	2017-06-16	0.56	C	6.00	5.56	P	0.01
DF3	2017-06-16	0.50	C	6.40	5.93	P	0.02
DF3	2017-06-16	0.36	C	7.20	6.68	P	0.04
DF3	2017-06-16	0.24	C	8.00	7.42	P	0.08
DF3	2017-06-16	0.19	C	8.40	7.79	P	0.12
DF3	2017-06-16	0.15	C	8.80	8.16	P	0.15
DF3	2017-06-16	0.11	C	9.20	8.53	P	0.19
DF3	2017-06-16	0.08	C	9.60	8.90	P	0.24
DF3	2017-06-16	0.06	C	10.00	9.27	P	0.30
DF3	2017-06-16	0.03	C	11.00	10.20	P	0.47
DF3	2017-06-16	0.01	C	12.00	11.13	P	0.65
DF3	2017-06-16	0.00	C	13.00	12.05	P	0.85
DF3	2017-06-16	0.00	C	14.00	12.98	P	1.04
DF3	2017-06-16	0.00	C	16.00	14.84	P	1.44
DF3	2017-06-16	0.00	C	18.00	16.69	P	1.84
DF3	2017-06-16	0.00	C	20.00	18.54	P	2.24
DF3	2017-06-16	0.00	C	22.00	20.40	P	2.64
DF3	2017-06-16	0.00	C	24.00	22.25	P	3.04
DF3	2017-06-16	0.00	C	32.00	29.67	P	4.64

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DF3	2017-12-15	0.56	C	6.00	5.56	P	0.04
DF3	2017-12-15	0.50	C	6.40	5.93	P	0.06
DF3	2017-12-15	0.38	C	7.20	6.68	P	0.10
DF3	2017-12-15	0.28	C	8.00	7.42	P	0.16
DF3	2017-12-15	0.23	C	8.40	7.79	P	0.19
DF3	2017-12-15	0.20	C	8.80	8.16	P	0.24
DF3	2017-12-15	0.16	C	9.20	8.53	P	0.28
DF3	2017-12-15	0.13	C	9.60	8.90	P	0.33
DF3	2017-12-15	0.11	C	10.00	9.27	P	0.39
DF3	2017-12-15	0.06	C	11.00	10.20	P	0.54
DF3	2017-12-15	0.04	C	12.00	11.13	P	0.71
DF3	2017-12-15	0.01	C	14.00	12.98	P	1.09
DF3	2017-12-15	0.00	C	16.00	14.84	P	1.48
DF3	2017-12-15	0.00	C	18.00	16.69	P	1.88
DF3	2017-12-15	0.00	C	20.00	18.54	P	2.28
DF3	2018-06-15	0.55	C	6.00	5.56	P	0.07
DF3	2018-06-15	0.29	C	8.00	7.42	P	0.21
DF3	2018-06-15	0.22	C	8.80	8.16	P	0.30
DF3	2018-06-15	0.16	C	9.60	8.90	P	0.40
DF3	2018-06-15	0.14	C	10.00	9.27	P	0.46
DF3	2018-06-15	0.06	C	12.00	11.13	P	0.78
DF3	2018-06-15	0.01	C	16.00	14.84	P	1.54
DF3	2018-06-15	0.00	C	20.00	18.54	P	2.33