CORPORATE ACTION NOTICE

Paris Market	No. CA170307DE2
Issue Date:	07 March 2017
Effective Date:	08 March 2017

Contracts:

Individual Equity Options (COB & *flex*)	DF1, DF3, *6DF, 7DF, 8DF, 9DF*
Single Stock Futures (COB & *flex*)	DF6, *YDF*
Single Stock Dividend Futures	DF8

Company: EDF

ISIN: FR0010242511

Corporate action: Rights issue

Reference: CA170307DE1

Adjustments: The following contract adjustments have been made:

- **Ratio Method**
- **Cum Event Price:** € 9.274
- **Ratio:** 0.92724076
- **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.

Futures:

- **Variation Margin:** Daily Settlement Prices on 07 March 2017 have been multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations at the close of business on 08 March 2017, as shown in the Attachment to this Notice.

- **Single Stock Dividend Futures:** Ordinary dividends with an ex-date on or before 08 March 2017 have been multiplied by the Ratio, for the purpose of determining the EDSP at the end of the life time of the Dec17 maturity.

Miscellaneous: Given that there is no open interest in the contracts **DF6**, ***YDF***, ***6DF***, ***7DF***, ***8DF*** and ***9DF***, no adjustments have been made to these contracts.

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

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Attachment to Corporate Action Notice No. CA170307DE2

EDF

Corporate action: **Rights issue**

Single Stock Dividend Futures: **DF8**

Dec-17		
settlement price	adjusted settlement price	Adjusted Lot size
0.6500	0.6027	10,785

Individual Equity Options: **DF1** (lot size 100)

Expiry	201703	201704	201705	201706	201709	201712	201806	201812
Adjusted lot size	108	108	108	108	108	108	108	108
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**
6				5.56		5.56	5.56	5.56
6.4	5.93			5.93	5.93	5.93		
7.2	6.68			6.68	6.68	6.68		
7.6	7.05	7.05	7.05					
8	7.42	7.42	7.42	7.42	7.42	7.42	7.42	7.42
8.4	7.79	7.79	7.79	7.79	7.79	7.79		
8.6	7.97							
8.8	8.16	8.16	8.16	8.16	8.16	8.16	8.16	8.16
9	8.35	8.35	8.35					
9.2	8.53	8.53	8.53	8.53	8.53	8.53		
9.4	8.72	8.72	8.72					
9.6	8.9	8.9	8.9	8.9	8.9	8.9	8.9	8.9
9.8	9.09	9.09	9.09					
10	9.27	9.27	9.27	9.27	9.27	9.27	9.27	
11	10.2	10.2	10.2	10.2	10.2	10.2		
12	11.13	11.13	11.13	11.13	11.13	11.13	11.13	11.13
13	12.05	12.05	12.05	12.05				
14	12.98			12.98	12.98	12.98		
16	14.84			14.84	14.84	14.84	14.84	14.84
18	16.69			16.69	16.69			
20	18.54			18.54		18.54	18.54	
22	20.4			20.4				
24	22.25			22.25				
32				29.67				

Individual Equity Options: **DF3** (lot size 10)

Expiry	201703	201706	201712	201806	201812
Adjusted lot size	11	11	11	11	10
Strike price	**Adjusted strike price**	**Adjusted strike price**	**Adjusted strike price**	**Adjusted strike price**	**Adjusted strike price**
6	5.56	5.56	5.56	5.56	6
6.4		5.93	5.93		
7.2		6.68	6.68		
8	7.42	7.42	7.42	7.42	8
8.4		7.79	7.79		
8.8		8.16	8.16	8.16	8.8
9.2		8.53	8.53		
9.6		8.9	8.9	8.9	9.6
10		9.27	9.27	9.27	
11		10.2	10.2		
12	11.13	11.13	11.13	11.13	12
13		12.05			
14		12.98	12.98		
16	14.84	14.84	14.84	14.84	16
18		16.69	16.69		
20	18.54	18.54	18.54	18.54	
22	20.4	20.4			
24	22.25	22.25			
28	25.96				
32	29.67	29.67			
40	37.09				
48	44.51				