

## 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**

<b>Expiry</b>	202212	202301	202302	202303	202306	202309	202312	202406	202412	202506	202512	202612
<b>Adjusted lot size</b>	102	102	102	102	102	102	102	102	102	102	102	102
<b>Strike price</b>	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	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**

<b>Expiry</b>	202212	202306	202312
<b>Adjusted lot size</b>	10	10	10
<b>Strike price</b>	<b>Adjusted strike price</b>	<b>Adjusted strike price</b>	<b>Adjusted strike price</b>
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	

**TO4**

<b>Expiry</b>	202212	202301	202302	202303	202306	202309	202312	202406
<b>Adjusted lot size</b>	102	102	102	102	102	102	102	102
<b>Strike price</b>	<b>Adjusted strike price</b>	<b>Adjusted strike price</b>	<b>Adjusted strike price</b>	<b>Adjusted strike price</b>	<b>Adjusted strike price</b>	<b>Adjusted strike price</b>	<b>Adjusted strike price</b>	<b>Adjusted strike price</b>
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**

<b>Single Stock Futures contract (SSF):</b>	<b>T06</b>	Lot size 102
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Dec-22	
settlement price	adjusted settlement price
<b>58.7893</b>	<b>57.7888</b>

**T07**

<b>Single Stock Futures contract (SSF):</b>	<b>T07</b>	Lot size 102
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Dec-22	
settlement price	adjusted settlement price
<b>58.7893</b>	<b>57.7888</b>

**T08**

<b>Single Stock Dividend Futures (SSDF):</b>	<b>T08</b>	Lot size 10173
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Dec-22		Mar-23		Jun-23	
settlement price	adjusted settlement price	settlement price	adjusted settlement price	settlement price	adjusted settlement price
<b>2.6700</b>	<b>2.6246</b>	<b>0.0000</b>	<b>0.0000</b>	<b>1.3800</b>	<b>1.3565</b>

Sep-23		Dec-23	
settlement price	adjusted settlement price	settlement price	adjusted settlement price
<b>1.3800</b>	<b>1.3565</b>	<b>2.7800</b>	<b>2.7327</b>