

## CORPORATE ACTION NOTICE

Paris Market

No. CA170307DE2

Issue Date:

07 March 2017

Effective Date:

08 March 2017

**Contracts:**

Individual Equity Options (COB & <i>flex</i> )	DF1, DF3, 6DF, 7DF, 8DF, 9DF
Single Stock Futures (COB & <i>flex</i> )	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.

The Euronext Markets comprise the markets operated by Euronext Amsterdam, Euronext Brussels, Euronext Lisbon, Euronext Paris and Euronext London, referred to respectively as the Amsterdam, Brussels, Lisbon, Paris and London markets, as relevant. Euronext refers to Euronext N.V. and its affiliates.

## CORPORATE ACTION 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.

This Notice is issued pursuant to the Corporate Actions Policy for the Euronext Derivatives Markets which is available on the [Euronext website](#). It requires the immediate attention of Members' staff involved with the trading and settlement of equity products on these markets. Members should ensure that clients are made aware of the arrangements detailed in this Notice.

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

Euronext - EMS Corporate Actions	+31 (0) 20 721 9588	<a href="mailto:CorporateActionsTeam@euronext.com">mailto:CorporateActionsTeam@euronext.com</a> <a href="#">web: Euronext Derivatives Corporate Actions</a>
LCH - Derivatives Ops	+33 (0)1 7037 67 02	<a href="mailto:Derivatives.ops.fr@lch.com">mailto:Derivatives.ops.fr@lch.com</a>

The present notice and the contents thereof are only provided for information purposes in order to facilitate the fair, orderly and efficient functioning of the market and is not a recommendation to engage in investment activities. The contents of this notice are provided "as is" based on information provided to the market operator without representation or warranty of any kind. Euronext will not be held liable for any loss or damages of any nature ensuing from using, trusting or acting on information provided. No information set out or referred to in this notice shall form the basis of any contract. The creation of rights and obligations in respect of financial products that are traded on the exchanges operated by Euronext's subsidiaries shall depend solely on the applicable rules of the market operator.

The Euronext Markets comprise the markets operated by Euronext Amsterdam, Euronext Brussels, Euronext Lisbon, Euronext Paris and Euronext London, referred to respectively as the Amsterdam, Brussels, Lisbon, Paris and London markets, as relevant.

Euronext refers to Euronext N.V. and its affiliates. Information regarding trademarks and intellectual property rights of Euronext is located at <https://www.euronext.com/terms-use>.

© 2017 Euronext N.V. - All rights reserved.

# CORPORATE ACTION NOTICE

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		
7.2				6.68	6.68	6.68		
7.6	7.05	7.05	7.05					
8	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
9	8.35	8.35	8.35					
9.2	8.53	8.53	8.53					
9.4	8.72	8.72	8.72					
9.6	8.9	8.9	8.9					
9.8	9.09	9.09	9.09					
10	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		
13	12.05	12.05	12.05	12.05				
14	12.98			12.98				
16	14.84			14.84	14.84	14.84	14.84	14.84
18	16.69			16.69				
20	18.54			18.54				18.54
22	20.4			20.4				
24	22.25			22.25				
32				29.67				

# CORPORATE ACTION NOTICE

## 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			
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				