

## CORPORATE ACTION NOTICE

Paris Market

No. CA210614DE

Issue Date:

14 June 2021

Effective Date:

15 June 2021

**Contracts:**

|                              |                              |
|------------------------------|------------------------------|
| Individual Equity Options    | FT1, FT3, 1FO, 2FO, 4FO, 5FO |
| Single Stock Futures         | FT6, FT7                     |
| Single Stock Dividend Future | FT8                          |

**Company:**

Orange SA

**ISIN:**

FR0000133308

**Corporate action:**

Special dividend

**Reference:**

CA210218DE

**Adjustments:**

The following adjustments have been made:

- **Ratio Method.**
- **Cum Event Price:** EUR 10.45
- **Ratio:** 0.98029557
- **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.

**Futures:**

- **Variation Margin:** Daily Settlement Prices of 14 June 2021 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations at the close of business of 15 June 2021.

## CORPORATE ACTION NOTICE

- **Single Stock Dividend Futures:** Ordinary dividends with an ex-date on or before 14 June 2021 shall be multiplied by the Ratio, for the purpose of determining the EDSP at the end of the lifetime of the **2021** maturities in contract FT8.
- **Single Stock Futures:** As there is no open interest in the FT7 contract no adjustment have been made to the Lot size of this contract.

**Outstanding orders:** All outstanding orders for the contracts will be cancelled automatically after the end of the trading session of 14 June 2021. The priority of these orders will then be lost. New orders for can be submitted as from 15 June 2021.

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

|                                  |                     |  |
|----------------------------------|---------------------|--|
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**CORPORATE ACTION NOTICE**

Attachment to Corporate Action Notice No. CA210614DE

**Orange**

Corporate Action: **Special Dividend**

**FT1**

| Expiry            | 202106                | 202107                | 202108                | 202109                | 202112                | 202203                | 202206                | 202212                | 202306                | 202312                | 202412                | 202512                |
|-------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|
| Adjusted lot size | 102                   | 102                   | 102                   | 102                   | 102                   | 102                   | 102                   | 102                   | 102                   | 102                   | 102                   | 102                   |
| 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 | Adjusted strike price |
| 5                 | 4.9                   |                       |                       | 4.9                   |                       |                       |                       |                       |                       | 4.9                   | 4.9                   |                       |
| 6                 | 5.88                  |                       |                       | 5.88                  | 5.88                  |                       | 5.88                  | 5.88                  | 5.88                  | 5.88                  | 5.88                  | 5.88                  |
| 7                 | 6.86                  |                       |                       | 6.86                  | 6.86                  | 6.86                  | 6.86                  | 6.86                  | 6.86                  |                       |                       |                       |
| 8                 | 7.84                  |                       |                       | 7.84                  | 7.84                  | 7.84                  | 7.84                  | 7.84                  | 7.84                  | 7.84                  | 7.84                  | 7.84                  |
| 8.5               | 8.33                  |                       |                       | 8.33                  |                       |                       |                       |                       |                       |                       |                       |                       |
| 8.8               | 8.63                  | 8.63                  | 8.63                  |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| 9                 | 8.82                  |                       |                       | 8.82                  | 8.82                  | 8.82                  | 8.82                  | 8.82                  | 8.82                  | 8.82                  | 8.82                  | 8.82                  |
| 9.2               | 9.02                  | 9.02                  | 9.02                  |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| 9.5               | 9.31                  |                       |                       | 9.31                  | 9.31                  | 9.31                  |                       |                       |                       |                       |                       |                       |
| 9.6               |                       | 9.41                  | 9.41                  |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| 9.8               | 9.61                  |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| 9.9               | 9.7                   |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| 10                | 9.8                   | 9.8                   | 9.8                   | 9.8                   | 9.8                   | 9.8                   | 9.8                   | 9.8                   | 9.8                   | 9.8                   | 9.8                   | 9.8                   |
| 10.2              | 10                    |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| 10.4              | 10.2                  |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| 10.5              | 10.29                 | 10.29                 | 10.29                 | 10.29                 |                       |                       |                       |                       |                       |                       |                       |                       |
| 10.6              | 10.39                 |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| 10.8              | 10.59                 |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| 11                | 10.78                 | 10.78                 | 10.78                 | 10.78                 | 10.78                 | 10.78                 |                       |                       |                       |                       |                       |                       |
| 11.2              | 10.98                 |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| 11.5              | 11.27                 |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| 12                | 11.76                 | 11.76                 | 11.76                 | 11.76                 | 11.76                 | 11.76                 | 11.76                 | 11.76                 | 11.76                 | 11.76                 | 11.76                 |                       |
| 13                | 12.74                 | 12.74                 | 12.74                 |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| 14                | 13.72                 | 13.72                 | 13.72                 | 13.72                 | 13.72                 | 13.72                 | 13.72                 | 13.72                 | 13.72                 | 13.72                 | 13.72                 |                       |
| 15                |                       |                       |                       |                       |                       |                       |                       |                       | 14.7                  |                       |                       | 14.7                  |
| 16                | 15.68                 |                       |                       | 15.68                 | 15.68                 | 15.68                 |                       |                       |                       |                       |                       |                       |
| 18                | 17.65                 |                       |                       | 17.65                 | 17.65                 | 17.65                 |                       |                       |                       |                       |                       |                       |
| 20                | 19.61                 |                       |                       |                       | 19.61                 |                       |                       |                       |                       | 19.61                 | 19.61                 | 19.61                 |

**CORPORATE ACTION NOTICE**

**FT3**

| Expiry            | 202106                | 202107                | 202108                | 202109                | 202112                | 202203                | 202206                | 202212                |
|-------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|
| Adjusted lot size | 10                    | 10                    | 10                    | 10                    | 10                    | 10                    | 10                    | 10                    |
| 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 |
| 5                 | 4.9                   |                       |                       | 4.9                   |                       |                       |                       |                       |
| 6                 | 5.88                  |                       |                       | 5.88                  | 5.88                  |                       | 5.88                  | 6                     |
| 7                 | 6.86                  |                       |                       | 6.86                  | 6.86                  | 6.86                  | 6.86                  |                       |
| 8                 | 7.84                  |                       |                       | 7.84                  | 7.84                  | 7.84                  | 7.84                  | 8                     |
| 8.5               | 8.33                  |                       |                       | 8.33                  |                       |                       |                       |                       |
| 8.8               | 8.63                  | 8.63                  | 8.63                  |                       |                       |                       |                       |                       |
| 9                 | 8.82                  |                       |                       | 8.82                  | 8.82                  | 8.82                  | 8.82                  | 9                     |
| 9.2               | 9.02                  | 9.02                  | 9.02                  |                       |                       |                       |                       |                       |
| 9.5               | 9.31                  |                       |                       | 9.31                  | 9.31                  | 9.31                  |                       |                       |
| 9.6               |                       | 9.41                  | 9.41                  |                       |                       |                       |                       |                       |
| 9.8               | 9.61                  |                       |                       |                       |                       |                       |                       |                       |
| 9.9               | 9.7                   |                       |                       |                       |                       |                       |                       |                       |
| 10                | 9.8                   | 9.8                   | 9.8                   | 9.8                   | 9.8                   | 9.8                   | 9.8                   | 10                    |
| 10.2              | 10                    |                       |                       |                       |                       |                       |                       |                       |
| 10.4              | 10.2                  |                       |                       |                       |                       |                       |                       |                       |
| 10.5              | 10.29                 | 10.29                 | 10.29                 |                       |                       |                       |                       |                       |
| 10.6              | 10.39                 |                       |                       |                       |                       |                       |                       |                       |
| 10.8              | 10.59                 |                       |                       |                       |                       |                       |                       |                       |
| 11                | 10.78                 | 10.78                 | 10.78                 | 10.78                 | 10.78                 | 10.78                 |                       |                       |
| 11.2              | 10.98                 |                       |                       |                       |                       |                       |                       |                       |
| 11.5              | 11.27                 |                       |                       |                       |                       |                       |                       |                       |
| 12                | 11.76                 | 11.76                 | 11.76                 | 11.76                 | 11.76                 | 11.76                 | 11.76                 | 12                    |
| 13                | 12.74                 | 12.74                 | 12.74                 |                       |                       |                       |                       |                       |
| 14                | 13.72                 | 13.72                 | 13.72                 | 13.72                 | 13.72                 | 13.72                 | 13.72                 |                       |
| 15                |                       |                       |                       |                       |                       |                       | 14.7                  | 15                    |
| 16                | 15.68                 |                       |                       | 15.68                 | 15.68                 | 15.68                 |                       |                       |
| 18                | 17.65                 |                       |                       | 17.65                 | 17.65                 | 17.65                 |                       |                       |

**CORPORATE ACTION NOTICE**

**FT6**

|   |            |                 |
|---|------------|-----------------|
| <b>Single Stock Futures contract (SSF):</b> | <b>FT6</b> | Lot size<br>102 |
|---|------------|-----------------|

| Jun-21           |                           | Jul-21           |                           | Aug-21           |                           | Sep-21           |                           |
|------------------|---------------------------|------------------|---------------------------|------------------|---------------------------|------------------|---------------------------|
| settlement price | adjusted settlement price | settlement price | adjusted settlement price | settlement price | adjusted settlement price | settlement price | adjusted settlement price |
| <b>10.1993</b>   | <b>9.9983</b>             | <b>10.1946</b>   | <b>9.9937</b>             | <b>10.1888</b>   | <b>9.9880</b>             | <b>10.1846</b>   | <b>9.9839</b>             |

**FT8**

|  |            |                   |
|--|------------|-------------------|
| <b>Single Stock Dividend Futures (SSDF):</b> | <b>FT8</b> | Lot size<br>10201 |
|--|------------|-------------------|

| Jun-21           |                           | Sep-21           |                           | Dec-21           |                           |
|------------------|---------------------------|------------------|---------------------------|------------------|---------------------------|
| settlement price | adjusted settlement price | settlement price | adjusted settlement price | settlement price | adjusted settlement price |
| <b>0.3000</b>    | <b>0.2941</b>             | <b>0.3000</b>    | <b>0.2941</b>             | <b>0.5975</b>    | <b>0.5857</b>             |

| Mar-22           |                           | Jun-22           |                           | Sep-22           |                           | Dec-22           |                           |
|------------------|---------------------------|------------------|---------------------------|------------------|---------------------------|------------------|---------------------------|
| settlement price | adjusted settlement price | settlement price | adjusted settlement price | settlement price | adjusted settlement price | settlement price | adjusted settlement price |
| <b>0.0000</b>    | <b>0.0000</b>             | <b>0.4000</b>    | <b>0.3921</b>             | <b>0.4000</b>    | <b>0.3921</b>             | <b>0.6575</b>    | <b>0.6445</b>             |