

Corporate Action Information 003

Issue Date: 09 February 2023
Effective Date: 09 February 2023
Contact: Derivatives Trading Operations, Tel. +49-69-211-1 12 10

Corporate Action	Takeover
Company	Electricité de France S.A. (EDF SA)
ISIN	FR0010242511
Rules&Regulations	Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland, section(s) 1.6.7 (7), 1.13.8 (7), 1.26.11 (6), 1.27.8 (7), 2.6.10 (7)
Options contracts on stocks	E2F
Futures contracts on stocks	E2FH, E2FP
Equity Total Return Future	TE2F
Stock Tracking Future	
Futures contracts on dividends of stocks	E3DF, E6DF

In a statement dated 08 February 2023, the French Financial Markets Authority (AMF) announced the result of the simplified offer by the French State to the shareholders of Electricité de France. The offer was closed on 03 February 2023. Settlement of the offer will take place pursuant to the timetable communicated by Euronext Paris.

Accordingly, as described in Corporate Action Info 001 and 002 and pursuant to the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland, existing positions will be settled at the theoretical fair value. Reference price for the calculation of the fair values is the tender offer price of EUR 12.00 per share.

The settlement prices of options and futures contracts with open interest are given in the tables below. On 09 February 2023, all participants with open positions will receive an information containing an overview of their respective open positions. Resulting cash balances will be booked on 09 February 2023, with value date 10 February 2023. In the end-of-day processing on 10 February 2023, open positions will be booked out, effective 13 February 2023.

Trading in the above-mentioned contracts has been discontinued after market close on 08 February 2023

Settlement Prices for Options Contracts with Open Interest

Tender offer price as reference price: EUR 12.00

Contract	Settlement Price
E2F MAR 2023 CALL 6,4 0	5.62
E2F MAR 2023 PUT 6,4 0	0.01
E2F MAR 2023 CALL 6,8 0	5.22
E2F MAR 2023 PUT 6,8 0	0.01
E2F MAR 2023 CALL 7,6 0	4.42
E2F MAR 2023 PUT 7,6 0	0.01
E2F MAR 2023 CALL 8 0	4.02
E2F MAR 2023 PUT 8 0	0.01
E2F MAR 2023 CALL 8,4 0	3.62
E2F MAR 2023 PUT 8,4 0	0.01
E2F MAR 2023 CALL 8,8 0	3.23
E2F MAR 2023 PUT 8,8 0	0.01
E2F MAR 2023 CALL 9,2 0	2.83
E2F MAR 2023 PUT 9,2 0	0.01
E2F MAR 2023 CALL 9,6 0	2.45
E2F MAR 2023 PUT 9,6 0	0.02
E2F MAR 2023 CALL 10 0	2.07
E2F MAR 2023 PUT 10 0	0.04
E2F MAR 2023 CALL 11 0	1.23
E2F MAR 2023 PUT 11 0	0.20
E2F MAR 2023 CALL 12 0	0.61
E2F MAR 2023 PUT 12 0	0.58
E2F JUN 2023 CALL 6,12 1	5.94
E2F JUN 2023 PUT 6,12 1	0.01
E2F JUN 2023 CALL 6,4 0	5.67
E2F JUN 2023 PUT 6,4 0	0.01
E2F JUN 2023 CALL 6,8 0	5.28
E2F JUN 2023 PUT 6,8 0	0.02
E2F JUN 2023 CALL 6,88 1	5.20
E2F JUN 2023 PUT 6,88 1	0.02
E2F JUN 2023 CALL 7,65 1	4.46
E2F JUN 2023 PUT 7,65 1	0.05
E2F JUN 2023 CALL 8 0	4.13
E2F JUN 2023 PUT 8 0	0.07
E2F JUN 2023 CALL 8,41 1	3.75
E2F JUN 2023 PUT 8,41 1	0.10
E2F JUN 2023 CALL 8,8 0	3.40
E2F JUN 2023 PUT 8,8 0	0.14
E2F JUN 2023 CALL 9,18 1	3.08

E2F JUN 2023 PUT 9,18 1	0.19
E2F JUN 2023 CALL 9,2 0	3.06
E2F JUN 2023 PUT 9,2 0	0.20
E2F JUN 2023 CALL 9,56 1	2.76
E2F JUN 2023 PUT 9,56 1	0.26
E2F JUN 2023 CALL 10 0	2.42
E2F JUN 2023 PUT 10 0	0.36
E2F JUN 2023 CALL 11,47 1	1.47
E2F JUN 2023 PUT 11,47 1	0.88
E2F JUN 2023 CALL 12 0	1.19
E2F JUN 2023 PUT 12 0	1.14
E2F JUN 2023 CALL 13,39 1	0.67
E2F JUN 2023 PUT 13,39 1	2.01
E2F JUN 2023 CALL 15,3 1	0.27
E2F JUN 2023 PUT 15,3 1	3.52
E2F JUN 2023 CALL 19,12 1	0.04
E2F JUN 2023 PUT 19,12 1	7.12
E2F DEC 2023 CALL 4,21 1	7.83
E2F DEC 2023 PUT 4,21 1	0.01
E2F DEC 2023 CALL 5,35 1	6.71
E2F DEC 2023 PUT 5,35 1	0.02
E2F DEC 2023 CALL 6,12 1	5.98
E2F DEC 2023 PUT 6,12 1	0.04
E2F DEC 2023 CALL 6,88 1	5.27
E2F DEC 2023 PUT 6,88 1	0.07
E2F DEC 2023 CALL 7,2 0	4.97
E2F DEC 2023 PUT 7,2 0	0.09
E2F DEC 2023 CALL 7,65 1	4.57
E2F DEC 2023 PUT 7,65 1	0.14
E2F DEC 2023 CALL 8 0	4.26
E2F DEC 2023 PUT 8 0	0.17
E2F DEC 2023 CALL 8,41 1	3.92
E2F DEC 2023 PUT 8,41 1	0.23
E2F DEC 2023 CALL 9,18 1	3.30
E2F DEC 2023 PUT 9,18 1	0.36
E2F DEC 2023 CALL 9,56 1	3.02
E2F DEC 2023 PUT 9,56 1	0.46
E2F DEC 2023 CALL 9,6 0	2.99
E2F DEC 2023 PUT 9,6 0	0.47
E2F DEC 2023 CALL 10,52 1	2.38
E2F DEC 2023 PUT 10,52 1	0.76
E2F DEC 2023 CALL 11,47 1	1.85
E2F DEC 2023 PUT 11,47 1	1.17

E2F DEC 2023 CALL 12 0	1.59
E2F DEC 2023 PUT 12 0	1.43
E2F DEC 2023 CALL 14 0	0.91
E2F DEC 2023 PUT 14 0	2.73
E2F DEC 2023 CALL 15,3 1	0.62
E2F DEC 2023 PUT 15,3 1	3.74
E2F DEC 2023 CALL 17,21 1	0.38
E2F DEC 2023 PUT 17,21 1	5.41
E2F DEC 2023 CALL 19,12 1	0.24
E2F DEC 2023 PUT 19,12 1	7.19
E2F JUN 2024 CALL 6,88 1	5.41
E2F JUN 2024 PUT 6,88 1	0.20
E2F JUN 2024 CALL 7,65 1	4.77
E2F JUN 2024 PUT 7,65 1	0.31
E2F JUN 2024 CALL 11,47 1	2.33
E2F JUN 2024 PUT 11,47 1	1.59
E2F JUN 2024 CALL 19,12 1	0.51
E2F JUN 2024 PUT 19,12 1	7.32
E2F DEC 2024 CALL 4,21 1	7.85
E2F DEC 2024 PUT 4,21 1	0.07
E2F DEC 2024 CALL 5,35 1	6.82
E2F DEC 2024 PUT 5,35 1	0.16
E2F DEC 2024 CALL 7,65 1	4.92
E2F DEC 2024 PUT 7,65 1	0.48
E2F DEC 2024 CALL 8 0	4.66
E2F DEC 2024 PUT 8 0	0.55
E2F DEC 2024 CALL 9,18 1	3.86
E2F DEC 2024 PUT 9,18 1	0.88
E2F DEC 2024 CALL 9,56 1	3.63
E2F DEC 2024 PUT 9,56 1	1.01
E2F DEC 2024 CALL 10 0	3.37
E2F DEC 2024 PUT 10 0	1.17
E2F DEC 2024 CALL 11,47 1	2.63
E2F DEC 2024 PUT 11,47 1	1.83
E2F DEC 2026 CALL 10 0	4.26
E2F DEC 2026 PUT 10 0	2.10

Settlement Prices for Futures Contracts on Dividends with Open Interest

Contract	Settlement Price
E3DF DEC23	0.2070