EURONEXT

CORPORATE ACTION NOTICE

Paris Market — No. CA201007DE2

Issue Date: 7 October 2020

Effective Date: TBA

Contracts:

Individual Equity Options	UG1, UG2, 1UG, 2UG, 4UG, 5UG
Single Stock Futures	UG6
Single Stock Dividend Future	UG8

Company: Peugeot SA

ISIN: FR0000121501 ISIN Stellantis: TBA

Corporate action: Merger

Reference: Press release of 14 September 2020

Details: Peugeot and Fiat Chrysler Automobiles ("FCA") have signed a binding combination agreement providing a 50/50 merger, whereby shareholders of Peugeot shall receive 1.742 share in the newly combined company Stellantis for every share held ("the Offer").

Adjustments: After the close of business on the day preceding the effective date, the following contract adjustments will be made:

- **Ratio Method**
- The contracts shall be re-designated as contracts based on the Stellantis shares and will be referred to by Euronext as Stellantis contracts.
- **Ratio:** 0.57405281
- **Lot Size:** The lot size will be divided by the Ratio. The adjusted lot size will be specified in the Final Notice.

Options:

- **Equalisation payment:** The rounding difference of the adjusted lot size will be neutralised by means of an equalisation payment.
- **Exercise Prices:** The exercise prices will be multiplied by the Ratio. The adjusted exercise prices will be specified in the Final Notice.

Futures:

- **Variation Margin:** Daily Settlement Prices for the day preceding the effective date shall be multiplied by the Ratio to generate reference prices for the

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purpose of variation margin calculations at the close of business on the effective date.

- **Single Stock Dividend Futures:** Ordinary dividends with an ex-date on or before the Effective Date shall be multiplied by the Ratio, for the purpose of determining the EDSP at the end of the life time of the respective maturity in contract UG8.

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

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