CORPORATE ACTION NOTICE

Paris Market — No. CA210312DE1

Issue Date: 12 March 2021

Effective Date: 15 March 2021

Contracts:

Individual Equity Options	UG1, UG2, 1UG, 2UG, 4UG, 5UG
Single Stock Futures	UG6, UG7
Single Stock Dividend Future	UG8

Company: Stellantis

ISIN: Stellantis : NL00150001Q9 Faurecia: FR0000121147

Corporate action: Distribution of shares

Reference: CA210312DE1

Adjustments: After the close of business the following contract adjustments are made:

- **Ratio Method**
- **Cum Event Price Stellantis:** € 15.426
- **Cum Event Price Faurecia:** € 46.51
- **Ratio:** 0.94238975
- **Lot Size:** The lot size will be divided by the Ratio, as shown in the attachment to this Notice.

Options:

- **Equalisation payment:** The rounding difference of the adjusted lot size will be neutralised by means of an equalisation payment. The equalisation amounts per series shall be communicated in an additional Corporate Action Notice.
- **Exercise Prices:** The exercise prices have been multiplied by the Ratio, as shown in the Attachment to this Notice.

Futures:

- **Variation Margin:** Daily Settlement Prices of the UG8 contract of 12 March 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 March 2021.
- **Single Stock Dividend Futures:** Ordinary dividends with an ex-date on or before 15 March 2021 shall be multiplied by the Ratio, for the purpose of

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determining the EDSP at the end of the lifetime of the **2021** maturities in contract UG8.

- **Single Stock Futures:** As there is no open interest in the UG6 and UG7 contract no adjustment have been made to the Lot size of these contracts.

Order cancellation: All outstanding orders for the contracts will be cancelled automatically after the end of the trading session today. The priority of these orders will then be lost. New orders can be submitted as from 15 March 2021.

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:

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CORPORATE ACTION NOTICE

Attachment to Corporate Action Notice No. CA210312DE1

Stellantis

Corporate action: Distribution of shares

Individual Equity Options: **UG1**

Expiry	202103	202104	202105	202106	202109	202112	202206	202212	202306	202312	202412	202512
Adjusted lot size	185	106	106	185	185	185	185	185	185	185	185	100
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
3.44				3.24		3.24	3.24	3.24		3.24	3.24	
4.02	3.79											
4.59	4.33			4.33		4.33	4.33	4.33	4.33	4.33	4.33	
5.17	4.87			4.87	4.87	4.87	4.87	4.87		4.87	4.87	
5.45	5.14											
5.74	5.41			5.41	5.41	5.41	5.41	5.41	5.41	5.41	5.41	5.41
6.31	5.95											
6.89	6.49			6.49	6.49	6.49	6.49	6.49	6.49	6.49	6.49	
7.46	7.03			7.03								
8.04	7.58			7.58	7.58	7.58	7.58	7.58	7.58	7.58	7.58	
8.61	8.11			8.11	8.11		8.11			8.11	8.11	8.11
9.18	8.65			8.65	8.65	8.65	8.65	8.65	8.65	8.65	8.65	
9.6	9.05	9.05										
9.76	9.2			9.2	9.2							
10		9.42	9.42									9.42
10.05	9.47											
10.33	9.73			9.73	9.73	9.73	9.73	9.73	9.73	9.73	9.73	
10.91	10.28			10.28	10.28							
11		10.37	10.37			10.37						
11.48	10.82			10.82	10.82	10.82	10.82	10.82	10.82	10.82	10.82	10.82
12		11.31	11.31									
12.06	11.37			11.37	11.37	11.37						
12.34	11.63											
12.5		11.78	11.78									
12.63	11.9			11.9	11.9	11.9	11.9	11.9	11.9	11.9	11.9	11.9
12.92	12.18											
13	12.25	12.25	12.25									
13.2	12.44			12.44	12.44	12.44						
13.4	12.63											
13.49	12.71											
13.5		12.72	12.72									
13.6	12.82											

13.78	12.99			12.99	12.99	12.99	12.99	12.99	12.99	12.99	12.99	12.99
14	13.19	13.19	13.19									
14.2	13.38											
14.35	13.52						13.52	13.52	13.52	13.52	13.52	13.52
14.5		13.66	13.66									
14.6	13.76											
14.8	13.95											
14.93	14.07			14.07	14.07	14.07	14.07	14.07	14.07	14.07		
15		14.14	14.14									
15.2	14.32											
15.4	14.51											
15.5	14.61	14.61	14.61									
15.6	14.7											
15.8	14.89											
16		15.08	15.08				15.08	15.08	15.08	15.08	15.08	15.08
16.07	15.14			15.14	15.14	15.14						
16.5	15.55											
17	16.02	16.02	16.02									
17.22				16.23	16.23	16.23	16.23	16.23	16.23	16.23	16.23	16.23
18	16.96	16.96	16.96									
18.37				17.31								
19		17.91	17.91									
20		18.85		18.85	18.85	18.85	18.85	18.85	18.85	18.85	18.85	18.85
22				20.73	20.73	20.73						
25											23.56	23.56

Individual Equity Options: **UG2**

Expiry	202103	202104	202105	202106	202109	202112	202206	202212
Adjusted lot size	18	11	11	18	18	18	11	11
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**
3.44				3.24		3.24		
4.02	3.79							
4.59	4.33			4.33		4.33	4.33	
5.17	4.87			4.87	4.87	4.87		
5.45	5.14							
5.74	5.41			5.41	5.41	5.41	5.41	
6.31	5.95							
6.89	6.49			6.49	6.49	6.49	6.49	
7.46	7.03			7.03				
8.04	7.58			7.58	7.58	7.58	7.58	

8.61	8.11			8.11	8.11			8.11
9.18	8.65			8.65	8.65	8.65	8.65	
9.6	9.05	9.05						
9.76	9.2			9.2	9.2			
10		9.42	9.42					
10.33	9.73			9.73	9.73	9.73	9.73	9.73
10.91	10.28			10.28	10.28			
11		10.37	10.37			10.37		
11.48	10.82			10.82	10.82	10.82	10.82	10.82
12		11.31	11.31					
12.06	11.37			11.37	11.37	11.37		
12.34	11.63							
12.5		11.78	11.78					
12.63	11.9			11.9	11.9	11.9	11.9	11.9
12.92	12.18							
13	12.25	12.25	12.25					
13.2	12.44			12.44	12.44	12.44		
13.4	12.63							
13.49	12.71							
13.5		12.72	12.72					
13.6	12.82							
13.78	12.99			12.99	12.99	12.99	12.99	12.99
14	13.19	13.19	13.19					
14.2	13.38							
14.35	13.52					13.52	13.52	
14.5		13.66	13.66					
14.6	13.76							
14.8	13.95							
14.93	14.07			14.07	14.07	14.07	14.07	14.07
15		14.14	14.14					
15.2	14.32							
15.4	14.51							
15.5	14.61	14.61	14.61					
15.6	14.7							
15.8	14.89							
16		15.08	15.08				15.08	15.08
16.07	15.14			15.14	15.14	15.14		
16.5	15.55							
17	16.02	16.02	16.02					
17.22				16.23	16.23	16.23	16.23	16.23
18	16.96	16.96	16.96					
19		17.91	17.91					

20	18.85	18.85	18.85	18.85	18.85	18.85
22		20.73	20.73	20.73		

Single Stock Dividend Futures: **UG8**

Dec-21	
settlement price	adjusted settlement price
0.0000	**0.0000**