

CORPORATE ACTION NOTICE

Paris Market

No. CA210115DE1

Issue Date:

15 January 2021

Effective Date:

18 January 2021

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: NL00150001Q9

Corporate action: Merger

Reference: CA201007DE2 and CA210105DE3

Adjustments: After the close of business the following contract adjustments are 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, 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 15 January 2021 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations at the close of business of 18 January 2021.

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- **Single Stock Dividend Futures:** Ordinary dividends with an ex-date on or before 15 January 2021 shall be multiplied by the Ratio, for the purpose of determining the EDSP at the end of the lifetime of the **Dec21** in contract UG8.
- **Single Stock Futures:** As there is no open interest in the UG6 contract no adjustment have been made to the Lot size of this contract.

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 18 January 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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Attachment to Corporate Action Notice No. CA210115DE1

Peugeot

Corporate action: Merger

Individual Equity Options: **UG1**

Expiry	202102	202103	202106	202109	202112	202206	202212	202306	202312	202412	202512
Adjusted lot size	174	174	174	174	174	174	174	174	174	174	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
6			3.44		3.44	3.44	3.44		3.44	3.44	
7		4.02									
8		4.59	4.59		4.59	4.59	4.59	4.59	4.59	4.59	
9		5.17	5.17	5.17	5.17	5.17	5.17		5.17	5.17	
9.5		5.45									
10		5.74	5.74	5.74	5.74	5.74	5.74	5.74	5.74	5.74	5.74
11		6.31									
12		6.89	6.89	6.89	6.89	6.89	6.89	6.89	6.89	6.89	
13		7.46	7.46								
14		8.04	8.04	8.04	8.04	8.04	8.04	8.04	8.04	8.04	
15		8.61	8.61	8.61		8.61			8.61	8.61	8.61
16	9.18	9.18	9.18	9.18	9.18	9.18	9.18	9.18	9.18	9.18	
17	9.76	9.76	9.76	9.76							
17.5		10.05									
18	10.33	10.33	10.33	10.33	10.33	10.33	10.33	10.33	10.33	10.33	
19	10.91	10.91	10.91	10.91							
19.5	11.19										
20	11.48	11.48	11.48	11.48	11.48	11.48	11.48	11.48	11.48	11.48	11.48
20.5	11.77										
21	12.06	12.06	12.06	12.06	12.06						
21.5	12.34	12.34									
22	12.63	12.63	12.63	12.63	12.63	12.63	12.63	12.63	12.63	12.63	12.63
22.5	12.92	12.92									
23	13.2	13.2	13.2	13.2	13.2						
23.5	13.49	13.49									
24	13.78	13.78	13.78	13.78	13.78	13.78	13.78	13.78	13.78	13.78	13.78
25	14.35	14.35				14.35	14.35	14.35	14.35	14.35	14.35
26	14.93	14.93	14.93	14.93	14.93	14.93	14.93	14.93	14.93		
27	15.5	15.5									
28		16.07	16.07	16.07	16.07						
30			17.22	17.22	17.22	17.22	17.22	17.22	17.22	17.22	17.22
32			18.37								

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Individual Equity Options: UG2

Expiry	202102	202103	202106	202109	202112	202206	202212
Adjusted lot size	17	17	17	17	17	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
6			3.44		3.44		
7		4.02					
8		4.59	4.59		4.59	4.59	
9		5.17	5.17	5.17	5.17		
9.5		5.45					
10		5.74	5.74	5.74	5.74	5.74	
11		6.31					
12		6.89	6.89	6.89	6.89	6.89	
13		7.46	7.46				
14		8.04	8.04	8.04	8.04	8.04	
15		8.61	8.61	8.61			8.61
16	9.18	9.18	9.18	9.18	9.18	9.18	
17	9.76	9.76	9.76	9.76			
18	10.33	10.33	10.33	10.33	10.33	10.33	10.33
19	10.91	10.91	10.91	10.91			
19.5	11.19						
20	11.48	11.48	11.48	11.48	11.48	11.48	11.48
20.5	11.77						
21	12.06	12.06	12.06	12.06	12.06		
21.5	12.34	12.34					
22	12.63	12.63	12.63	12.63	12.63	12.63	12.63
22.5	12.92	12.92					
23	13.2	13.2	13.2	13.2	13.2		
23.5	13.49	13.49					
24	13.78	13.78	13.78	13.78	13.78	13.78	13.78
25	14.35	14.35			14.35	14.35	
26	14.93	14.93	14.93	14.93	14.93	14.93	14.93
27	15.5	15.5					
28		16.07	16.07	16.07	16.07		
30			17.22	17.22	17.22	17.22	17.22

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Individual Equity Options: 4UG

Expiry	202101
Adjusted lot size	174
Strike price	Adjusted strike price
19	10.91
20	11.48
20.8	11.94
21	12.06
21.2	12.17
21.4	12.28
21.6	12.4
21.8	12.51
22	12.63
22.2	12.74
22.4	12.86
22.6	12.97
22.8	13.09
23	13.2
23.2	13.32
23.4	13.43
23.6	13.55
23.8	13.66
24	13.78
24.5	14.06
25	14.35
26	14.93

Individual Equity Options: 5UG

Expiry	202101
Adjusted lot size	100
Strike price	Adjusted strike price
20	11.48
21	12.06
22	12.63
22.6	12.97
22.8	13.09
23	13.2
23.2	13.32

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23.4	13.43
23.6	13.55
23.8	13.66
24	13.78
25	14.35
26	14.93

Single Stock Dividend Futures

Single Stock Dividend Futures (SSDF):	UG8	Lot size 17420
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Mar-21		Jun-21		Sep-21		Dec-21	
settlement price	adjusted settlement price	settlement price	adjusted settlement price	settlement price	adjusted settlement price	settlement price	adjusted settlement price
0.0000	0.0000	0.8800	0.5052	0.8800	0.5052	0.8800	0.5052