

## CORPORATE ACTION NOTICE

Amsterdam Market

No. CA210312DE2

Issue Date:

12 March 2021

Effective Date:

15 March 2021

<b>Contracts:</b>	Single Stock Dividend Future	FK8, F8O, F8Z
-------------------	------------------------------	---------------

**Company:** Stellantis

**ISIN:** Stellantis: NL00150001Q9

Faurecia: FR0000121147

**Corporate action:** Distribution of shares

**Reference:** CA210305DE2

**Adjustments:** The following adjustments have been made:

- **Ratio Method.**
- **Cum Event Price Stellantis:** € 15.426
- **Cum Event Price Faurecia:** € 46.51
- **Ratio:** 0.94238975

### Single Stock Dividend Futures:

- **Adjusted Lot Size: F8O:** 1307 shares per lot, **F8Z** 1529 shares per lot, **FK8** 10611 shares per lot, therefore the FK8 contract will be converted into FK8 (lot size 10000) and the O-class **F8Y** (lot size 611).
- **Variation Margin:** Daily Settlement Prices for 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 on 15 March 2021 as shown in the attachment.
- **EDSP:** Ordinary dividends with an ex-date on or before 12 March 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 FK8, and the **Dec21** maturity in the contracts F8O, F8Z and F8Y.
- **Further maturities:** No new maturities will be introduced in the O-class F8Y.

### Trading fees O-class contracts F8Y:

- Trading fees for Broker client account will be €0.00 (no fee) for closing transactions, as of 15 March 2021 up to and including 18 June 2021.
- Trading fees for Market Makers/Liquidity Providers will be €0.00 (no fee), for both opening and closing transactions, as of 15 March 2021 until the end of the lifetime of the O-class **F8Y**. Large-in-Scale transactions of Market Makers/Liquidity Providers will be charged the Member own account fee.

## CORPORATE ACTION NOTICE

- Trading fees for Members, own account, will be €0.00 (no fee) for both opening and closing transactions, as of 15 March 2021 up to and including 18 June 2021.

**Outstanding orders:** All outstanding orders for contracts FK8, F8O and F8Z have been cancelled automatically after the end of the trading session today. New orders in contracts FK8, F8O, F8Z and F8Y 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:

Euronext - EMS Corporate Actions	+31 (0) 20 721 9588	<a href="mailto:CorporateActionsTeam@euronext.com">CorporateActionsTeam@euronext.com</a> <a href="#">Euronext Derivatives Corporate Actions</a>
LCH - Derivatives Ops	+33 (0)1 7037 67 02	<a href="mailto:Derivatives.ops.fr@lch.com">Derivatives.ops.fr@lch.com</a>

The present notice and the contents thereof are only provided for information purposes in order to facilitate the fair, orderly and efficient functioning of the market and is not a recommendation to engage in investment activities. The contents of this notice are provided "as is" based on information provided to the market operator without representation or warranty of any kind. Euronext will not be held liable for any loss or damages of any nature ensuing from using, trusting or acting on information provided. No information set out or referred to in this notice shall form the basis of any contract. The creation of rights and obligations in respect of financial products that are traded on the exchanges operated by Euronext's subsidiaries shall depend solely on the applicable rules of the market operator.

The Euronext Markets comprise the markets operated by Euronext Amsterdam, Euronext Brussels, Euronext Dublin, Euronext Lisbon, Euronext Paris, Euronext London and Oslo Børs, referred to respectively as the Amsterdam, Brussels, Dublin, Lisbon, Paris, London and Oslo markets, as relevant.

Euronext refers to Euronext N.V. and its affiliates. Information regarding trademarks and intellectual property rights of Euronext is located at <https://www.euronext.com/terms-use>.

© 2021 Euronext N.V. - All rights reserved.

Attachment to Corporate Action Notice No. CA210312DE2

**Stellantis**

Corporate action: **Distribution of shares**

Single Stock Dividend Futures: **FK8, F8Z, F8O**

Dec-21	
settlement price	adjusted settlement price
<b>0.0000</b>	<b>0.0000</b>