CORPORATE ACTION NOTICE

Amsterdam Market	No. CA210416DE2
Issue Date:	16 April 2021
Effective Date:	19 April 2021

Contracts:

Single Stock Dividend Future	FK8, F8O, F8Z, F8Y

Company: Stellantis

ISIN: NL00150001Q9

Corporate action: Special dividend

Reference: CA210303DE4

Adjustments: The following adjustments have been made:

- **Ratio Method.**
- **Cum Event Price:** € 15.244
- **Ratio:** 0.97900813

Single Stock Dividend Futures:

- **Adjusted Lot Size**: **F8O:** 1335 shares per lot, **F8Z** 1562 shares per lot, **F8Y** 624 shares per lot**, FK8** 10214 shares per lot, therefore the FK8 contract will be converted into FK8 (lot size 10000) and the O-class **F8X** (lot size 214).
- **Variation Margin:** Daily Settlement Prices for 16 April 2021 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations at the close of business on 19 April 2021 as shown in the attachment.
- **EDSP:** Ordinary dividends with an ex-date on or before 16 April 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 F8X.

Trading fees O-class contracts F8X:

- Trading fees for Broker client account will be €0.00 (no fee) for closing transactions, as of 19 April 2021 up to and including 17 September 2021.
- Trading fees for Market Makers/Liquidity Providers will be €0.00 (no fee), for both opening and closing transactions, as of 19 April 2021 until the end of the lifetime of the O-class **F8X**. Large-in-Scale transactions of Market Makers/Liquidity Providers will be charged the Member own account fee.

- Trading fees for Members, own account, will be €0.00 (no fee) for both opening and closing transactions, as of 19 April 2021 up to and including 17 September 2021.

Outstanding orders: All outstanding orders for contracts FK8, F8O, F8Z and F8Y have been cancelled automatically after the end of the trading session today. New orders in contracts FK8, F8O, F8Z, F8Y and F8X can be submitted as from 19 April 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. CA210416DE2

Stellantis

Corporate action: **Special Dividend**

Single Stock Dividend Futures: **FK8, F8Z, F8O, F8Y**

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