EURONEXT

CORPORATE ACTION NOTICE

Amsterdam Market | No. CA210305DE2

Issue Date: 05 March 2021

Effective Date: 15 March 2021

Contracts:	Single Stock Dividend Future	FK8, F8O, F8Z

Company: Stellantis

ISIN: Stellantis: NL00150001Q9 Faurecia: FR0000121147

Corporate action: Distribution of shares

Reference: Press release of 5 March 2021

Details: Stellantis has announced a conditional distribution to holders of Stellantis common shares, consisting of 0.017029 ordinary shares of Faurecia and 0.096677 EUR in cash per share.

Conditions: Subject to shareholder approval at the Stellantis EGM on 8 March 2021.

Adjustments: After the close of business on 12 March 2021 the following contract adjustments will be made:

- **Ratio Method**
- **Cum Event Price Stellantis:** Official closing price of Stellantis shares on Euronext Paris on 12 March 2021.
- **Cum Event Price Faurecia:** Official closing price of Faurecia shares on Euronext Paris on 12 March 2021.
- **Lot Size:** The lot size will be divided by the Ratio. The adjusted lot size will be specified in the Final Notice.
- **Value of the entitlement:** (0.017029 * Cum Event Price Faurecia)
- **Ratio** $= \frac{(\text{Cum Event Price Stellantis - Value of the entitlement - 0.096677 EUR})}{(\text{Cum Event Price Stellantis})}$

Futures:

- **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.
- **New contract:** In the event that the Ratio results in a lot size exceeding the standard lot size, a new contract will be introduced for FK8 only.
- **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 **2021** maturities of the contracts.

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Outstanding orders: All outstanding orders for the contracts will be cancelled automatically after the end of the trading session on 12 March 2021. The priority of these orders will then be lost. New orders can be submitted as from 15 March 2021.

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