CORPORATE ACTION NOTICE

Paris Markets

No. CA210416DE1

Issue Date: 16 April 2021

Effective Date: 19 April 2021

Contracts:

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

Company: Stellantis

ISIN: NL00150001Q9

Corporate action: Special dividend

Reference: CA210303DE3

Adjustments: The following adjustments have been made:

- **Ratio Method.**
- **Cum Event Price:** EUR 15.244
- **Ratio:** 0.97900813
- **Lot Size:** The lot size has been divided by the Ratio, as shown in the attachment to this Notice.

Options:

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

Futures:

- **Variation Margin:** Daily Settlement Prices of the UG8 contract of 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 of 19 April 2021.

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- **Single Stock Dividend Futures:** 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 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.

Outstanding orders: All outstanding orders for the contracts will be cancelled automatically after the end of the trading session of 16 April 2021. The priority of these orders will then be lost. New orders for 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:

Euronext - EMS Corporate Actions	+31 (0) 20 721 9588	CorporateActionsTeam@euronext.com Euronext Derivatives Corporate Actions
LCH - Derivatives Ops	+33 (0)1 7037 67 02	Derivatives.ops.fr@lch.com

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Attachment to Corporate Action Notice No. CA210416DE1

Stellantis

Corporate action: Special Dividend

Individual Equity Options: **UG1**

Expiry	202105	202106	202109	202112	202203	202206	202212	202306	202312	202412	202512
Adjusted lot size	108	189	189	189	102	189	189	189	189	189	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
3.24		3.17		3.17		3.17	3.17		3.17	3.17	
4.33		4.24		4.24		4.24	4.24	4.24	4.24	4.24	
4.87		4.77	4.77	4.77		4.77	4.77		4.77	4.77	
5.41		5.3	5.3	5.3		5.3	5.3	5.3	5.3	5.3	5.3
6.49		6.35	6.35	6.35		6.35	6.35	6.35	6.35	6.35	
7.03		6.88									
7.58		7.42	7.42	7.42		7.42	7.42	7.42	7.42	7.42	
8.11		7.94	7.94			7.94			7.94	7.94	7.94
8.65		8.47	8.47	8.47		8.47	8.47	8.47	8.47	8.47	
9					8.81						
9.2		9.01	9.01								
9.42	9.22										9.22
9.73		9.53	9.53	9.53		9.53	9.53	9.53	9.53	9.53	
10					9.79						
10.28		10.06	10.06								
10.37	10.15			10.15							
10.82		10.59	10.59	10.59		10.59	10.59	10.59	10.59	10.59	10.59
11.31	11.07										
11.37		11.13	11.13	11.13							
11.78	11.53										
11.9		11.65	11.65	11.65		11.65	11.65	11.65	11.65	11.65	11.65
12					11.75						
12.25	11.99										
12.44		12.18	12.18	12.18							
12.72	12.45										
12.99		12.72	12.72	12.72		12.72	12.72	12.72	12.72	12.72	12.72
13					12.73						
13.19	12.91										
13.5		13.22									
13.52						13.24	13.24	13.24	13.24	13.24	13.24

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13.66	13.37										
14					13.71						
14.07		13.77	13.77	13.77		13.77	13.77	13.77	13.77		
14.14	13.84										
14.5		14.2									
14.61	14.3										
15					14.69						
15.08	14.76					14.76	14.76	14.76	14.76	14.76	14.76
15.14		14.82	14.82	14.82							
15.5	15.17	15.17									
16		15.66			15.66						
16.02	15.68										
16.23		15.89	15.89	15.89		15.89	15.89	15.89	15.89	15.89	15.89
16.96	16.6										
17.31		16.95									
17.91	17.53										
18		17.62	17.62	17.62	17.62	17.62	17.62	17.62	17.62		
18.85		18.45	18.45	18.45		18.45	18.45	18.45	18.45	18.45	18.45
19	18.6										
20					19.58						
20.73		20.29	20.29	20.29							
22		21.54	21.54	21.54	21.54						
23.56										23.07	23.07

Individual Equity Options: **UG2**

Expiry	202105	202106	202109	202112	202203	202206	202212
lot size	11	18	18	18	10	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**
3.24		3.17		3.17			
4.33		4.24		4.24		4.24	
4.87		4.77	4.77	4.77			
5.41		5.3	5.3	5.3		5.3	
6.49		6.35	6.35	6.35		6.35	
7.03		6.88					
7.58		7.42	7.42	7.42		7.42	
8.11		7.94	7.94				7.94
8.65		8.47	8.47	8.47		8.47	
9					8.81		
9.2		9.01	9.01				

9.42	9.22						
9.73		9.53	9.53	9.53		9.53	9.53
10					9.79		
10.28		10.06	10.06				
10.37	10.15			10.15			
10.82		10.59	10.59	10.59		10.59	10.59
11.31	11.07						
11.37		11.13	11.13	11.13			
11.78	11.53						
11.9		11.65	11.65	11.65		11.65	11.65
12					11.75		
12.25	11.99						
12.44		12.18	12.18	12.18			
12.72	12.45						
12.99		12.72	12.72	12.72		12.72	12.72
13					12.73		
13.19	12.91						
13.5		13.22					
13.52				13.24		13.24	
13.66	13.37						
14					13.71		
14.07		13.77	13.77	13.77		13.77	13.77
14.14	13.84						
14.5		14.2					
14.61	14.3						
15					14.69		
15.08	14.76					14.76	14.76
15.14		14.82	14.82	14.82			
15.5	15.17	15.17					
16		15.66			15.66		
16.02	15.68						
16.23		15.89	15.89	15.89		15.89	15.89
16.96	16.6						
17		16.64					
17.91	17.53						
18		17.62	17.62	17.62	17.62	17.62	17.62
18.85		18.45	18.45	18.45		18.45	18.45
19	18.6						
20					19.58		
20.73		20.29	20.29	20.29			
22		21.54	21.54	21.54	21.54		

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Single Stock Dividend Futures: **UG8 (adjusted lot size 18881)**

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