

## CORPORATE ACTION NOTICE

Paris Market

No. CA210305DE1

Issue Date:

05 March 2021

Effective Date:

15 March 2021

**Contracts:**

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

**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 )

$$\text{Ratio} = \frac{(\text{Cum Event Price Stellantis} - \text{Value of the entitlement} - 0.096677 \text{ EUR})}{(\text{Cum Event Price Stellantis})}$$

**Options:**

- **Equalisation payment:** The rounding difference of the adjusted Lot Size will be neutralised by means of an equalisation payment.
- **Exercise Prices:** The exercise prices will be multiplied by the Ratio. The adjusted exercise prices will be specified in the Final Notice.

**CORPORATE ACTION NOTICE**

**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.
- **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 in contract UG8.

**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.

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.