EURONEXT

# CORPORATE ACTION NOTICE

Paris Market — No. CA201007DE2

Issue Date: 7 October 2020

Effective Date: TBA

**Contracts:**

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

**Company:** Peugeot SA

**ISIN:** FR0000121501 ISIN Stellantis: TBA

**Corporate action:** Merger

**Reference:** Press release of 14 September 2020

**Details:** Peugeot and Fiat Chrysler Automobiles ("FCA") have signed a binding combination agreement providing a 50/50 merger, whereby shareholders of Peugeot shall receive 1.742 share in the newly combined company Stellantis for every share held ("the Offer").

**Adjustments:** After the close of business on the day preceding the effective date, the following contract adjustments will be made:

- **Ratio Method**
- The contracts shall be re-designated as contracts based on the Stellantis shares and will be referred to by Euronext as Stellantis contracts.
- **Ratio:** 0.57405281
- **Lot Size:** The lot size will be divided by the Ratio. The adjusted lot size will be specified in the Final Notice.

**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.

**Futures:**

- **Variation Margin:** Daily Settlement Prices for the day preceding the effective date shall be multiplied by the Ratio to generate reference prices for the

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purpose of variation margin calculations at the close of business on the effective date.

- **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 respective maturity in contract UG8.

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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