CORPORATE ACTION NOTICE

Amsterdam Market — No. CA210312DE2

Issue Date: 12 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: CA210305DE2

Adjustments: The following adjustments have been made:

- **Ratio Method.**
- **Cum Event Price Stellantis:** € 15.426
- **Cum Event Price Faurecia:** € 46.51
- **Ratio:** 0.94238975

Single Stock Dividend Futures:

- **Adjusted Lot Size**: **F8O:** 1307 shares per lot, **F8Z** 1529 shares per lot, **FK8** 10611 shares per lot, therefore the FK8 contract will be converted into FK8 (lot size 10000) and the O-class **F8Y** (lot size 611).
- **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 as shown in the attachment.
- **EDSP:** Ordinary dividends with an ex-date on or before 12 March 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 F8Y.

Trading fees O-class contracts F8Y:

- Trading fees for Broker client account will be €0.00 (no fee) for closing transactions, as of 15 March 2021 up to and including 18 June 2021.
- Trading fees for Market Makers/Liquidity Providers will be €0.00 (no fee), for both opening and closing transactions, as of 15 March 2021 until the end of the lifetime of the O-class **F8Y**. Large-in-Scale transactions of Market Makers/Liquidity Providers will be charged the Member own account fee.

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- Trading fees for Members, own account, will be €0.00 (no fee) for both opening and closing transactions, as of 15 March 2021 up to and including 18 June 2021.

Outstanding orders: All outstanding orders for contracts FK8, F8O and F8Z have been cancelled automatically after the end of the trading session today. New orders in contracts FK8, F8O, F8Z and F8Y can be submitted as from 15 March 2021.

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Attachment to Corporate Action Notice No. CA210312DE2

Stellantis

Corporate action: **Distribution of shares**

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

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