

## CORPORATE ACTION NOTICE

Paris Market

No. CA210312DE1

Issue Date:

12 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:**

CA210312DE1

**Adjustments:**

After the close of business the following contract adjustments are made:

- **Ratio Method**
- **Cum Event Price Stellantis:** € 15.426
- **Cum Event Price Faurecia:** € 46.51
- **Ratio:** 0.94238975
- **Lot Size:** The lot size will be divided by the Ratio, as shown in the attachment to this Notice.

**Options:**

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

**Futures:**

- **Variation Margin:** Daily Settlement Prices of the UG8 contract of 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 of 15 March 2021.
- **Single Stock Dividend Futures:** Ordinary dividends with an ex-date on or before 15 March 2021 shall be multiplied by the Ratio, for the purpose of

## CORPORATE ACTION NOTICE

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.

**Order cancellation:** All outstanding orders for the contracts will be cancelled automatically after the end of the trading session today. 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><br><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>   |

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Attachment to Corporate Action Notice No. CA210312DE1

## Stellantis

Corporate action: Distribution of shares

Individual Equity Options: **UG1**

| Expiry            | 202103                | 202104                | 202105                | 202106                | 202109                | 202112                | 202206                | 202212                | 202306                | 202312                | 202412                | 202512                |
|-------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|
| Adjusted lot size | 185                   | 106                   | 106                   | 185                   | 185                   | 185                   | 185                   | 185                   | 185                   | 185                   | 185                   | 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 | Adjusted strike price |
| 3.44              |                       |                       |                       | 3.24                  |                       | 3.24                  | 3.24                  | 3.24                  |                       | 3.24                  | 3.24                  |                       |
| 4.02              | 3.79                  |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| 4.59              | 4.33                  |                       |                       | 4.33                  |                       | 4.33                  | 4.33                  | 4.33                  | 4.33                  | 4.33                  | 4.33                  |                       |
| 5.17              | 4.87                  |                       |                       | 4.87                  | 4.87                  | 4.87                  | 4.87                  | 4.87                  |                       | 4.87                  | 4.87                  |                       |
| 5.45              | 5.14                  |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| 5.74              | 5.41                  |                       |                       | 5.41                  | 5.41                  | 5.41                  | 5.41                  | 5.41                  | 5.41                  | 5.41                  | 5.41                  | 5.41                  |
| 6.31              | 5.95                  |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| 6.89              | 6.49                  |                       |                       | 6.49                  | 6.49                  | 6.49                  | 6.49                  | 6.49                  | 6.49                  | 6.49                  | 6.49                  |                       |
| 7.46              | 7.03                  |                       |                       | 7.03                  |                       |                       |                       |                       |                       |                       |                       |                       |
| 8.04              | 7.58                  |                       |                       | 7.58                  | 7.58                  | 7.58                  | 7.58                  | 7.58                  | 7.58                  | 7.58                  | 7.58                  |                       |
| 8.61              | 8.11                  |                       |                       | 8.11                  | 8.11                  |                       | 8.11                  |                       |                       | 8.11                  | 8.11                  | 8.11                  |
| 9.18              | 8.65                  |                       |                       | 8.65                  | 8.65                  | 8.65                  | 8.65                  | 8.65                  | 8.65                  | 8.65                  | 8.65                  |                       |
| 9.6               | 9.05                  | 9.05                  |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| 9.76              | 9.2                   |                       |                       | 9.2                   | 9.2                   |                       |                       |                       |                       |                       |                       |                       |
| 10                |                       | 9.42                  | 9.42                  |                       |                       |                       |                       |                       |                       |                       |                       | 9.42                  |
| 10.05             | 9.47                  |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| 10.33             | 9.73                  |                       |                       | 9.73                  | 9.73                  | 9.73                  | 9.73                  | 9.73                  | 9.73                  | 9.73                  | 9.73                  |                       |
| 10.91             | 10.28                 |                       |                       | 10.28                 | 10.28                 |                       |                       |                       |                       |                       |                       |                       |
| 11                |                       | 10.37                 | 10.37                 |                       |                       | 10.37                 |                       |                       |                       |                       |                       |                       |
| 11.48             | 10.82                 |                       |                       | 10.82                 | 10.82                 | 10.82                 | 10.82                 | 10.82                 | 10.82                 | 10.82                 | 10.82                 | 10.82                 |
| 12                |                       | 11.31                 | 11.31                 |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| 12.06             | 11.37                 |                       |                       | 11.37                 | 11.37                 | 11.37                 |                       |                       |                       |                       |                       |                       |
| 12.34             | 11.63                 |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| 12.5              |                       | 11.78                 | 11.78                 |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| 12.63             | 11.9                  |                       |                       | 11.9                  | 11.9                  | 11.9                  | 11.9                  | 11.9                  | 11.9                  | 11.9                  | 11.9                  | 11.9                  |
| 12.92             | 12.18                 |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| 13                | 12.25                 | 12.25                 | 12.25                 |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| 13.2              | 12.44                 |                       |                       | 12.44                 | 12.44                 | 12.44                 |                       |                       |                       |                       |                       |                       |
| 13.4              | 12.63                 |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| 13.49             | 12.71                 |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| 13.5              |                       | 12.72                 | 12.72                 |                       |                       |                       |                       |                       |                       |                       |                       |                       |
| 13.6              | 12.82                 |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |                       |

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|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| 13.78 | 12.99 |       |       | 12.99 | 12.99 | 12.99 | 12.99 | 12.99 | 12.99 | 12.99 | 12.99 | 12.99 |
| 14    | 13.19 | 13.19 | 13.19 |       |       |       |       |       |       |       |       |       |
| 14.2  | 13.38 |       |       |       |       |       |       |       |       |       |       |       |
| 14.35 | 13.52 |       |       |       |       |       | 13.52 | 13.52 | 13.52 | 13.52 | 13.52 | 13.52 |
| 14.5  |       | 13.66 | 13.66 |       |       |       |       |       |       |       |       |       |
| 14.6  | 13.76 |       |       |       |       |       |       |       |       |       |       |       |
| 14.8  | 13.95 |       |       |       |       |       |       |       |       |       |       |       |
| 14.93 | 14.07 |       |       | 14.07 | 14.07 | 14.07 | 14.07 | 14.07 | 14.07 | 14.07 |       |       |
| 15    |       | 14.14 | 14.14 |       |       |       |       |       |       |       |       |       |
| 15.2  | 14.32 |       |       |       |       |       |       |       |       |       |       |       |
| 15.4  | 14.51 |       |       |       |       |       |       |       |       |       |       |       |
| 15.5  | 14.61 | 14.61 | 14.61 |       |       |       |       |       |       |       |       |       |
| 15.6  | 14.7  |       |       |       |       |       |       |       |       |       |       |       |
| 15.8  | 14.89 |       |       |       |       |       |       |       |       |       |       |       |
| 16    |       | 15.08 | 15.08 |       |       |       | 15.08 | 15.08 | 15.08 | 15.08 | 15.08 | 15.08 |
| 16.07 | 15.14 |       |       | 15.14 | 15.14 | 15.14 |       |       |       |       |       |       |
| 16.5  | 15.55 |       |       |       |       |       |       |       |       |       |       |       |
| 17    | 16.02 | 16.02 | 16.02 |       |       |       |       |       |       |       |       |       |
| 17.22 |       |       |       | 16.23 | 16.23 | 16.23 | 16.23 | 16.23 | 16.23 | 16.23 | 16.23 | 16.23 |
| 18    | 16.96 | 16.96 | 16.96 |       |       |       |       |       |       |       |       |       |
| 18.37 |       |       |       | 17.31 |       |       |       |       |       |       |       |       |
| 19    |       | 17.91 | 17.91 |       |       |       |       |       |       |       |       |       |
| 20    |       | 18.85 |       | 18.85 | 18.85 | 18.85 | 18.85 | 18.85 | 18.85 | 18.85 | 18.85 | 18.85 |
| 22    |       |       |       | 20.73 | 20.73 | 20.73 |       |       |       |       |       |       |
| 25    |       |       |       |       |       |       |       |       |       |       | 23.56 | 23.56 |

### Individual Equity Options: **UG2**

| Expiry            | 202103                | 202104                | 202105                | 202106                | 202109                | 202112                | 202206                | 202212                |
|-------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|-----------------------|
| Adjusted lot size | 18                    | 11                    | 11                    | 18                    | 18                    | 18                    | 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 | Adjusted strike price |
| 3.44              |                       |                       |                       | 3.24                  |                       | 3.24                  |                       |                       |
| 4.02              | 3.79                  |                       |                       |                       |                       |                       |                       |                       |
| 4.59              | 4.33                  |                       |                       | 4.33                  |                       | 4.33                  | 4.33                  |                       |
| 5.17              | 4.87                  |                       |                       | 4.87                  | 4.87                  | 4.87                  |                       |                       |
| 5.45              | 5.14                  |                       |                       |                       |                       |                       |                       |                       |
| 5.74              | 5.41                  |                       |                       | 5.41                  | 5.41                  | 5.41                  | 5.41                  |                       |
| 6.31              | 5.95                  |                       |                       |                       |                       |                       |                       |                       |
| 6.89              | 6.49                  |                       |                       | 6.49                  | 6.49                  | 6.49                  | 6.49                  |                       |
| 7.46              | 7.03                  |                       |                       | 7.03                  |                       |                       |                       |                       |
| 8.04              | 7.58                  |                       |                       | 7.58                  | 7.58                  | 7.58                  | 7.58                  |                       |

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|       |       |       |       |       |       |       |       |       |
|-------|-------|-------|-------|-------|-------|-------|-------|-------|
| 8.61  | 8.11  |       |       | 8.11  | 8.11  |       |       | 8.11  |
| 9.18  | 8.65  |       |       | 8.65  | 8.65  | 8.65  | 8.65  |       |
| 9.6   | 9.05  | 9.05  |       |       |       |       |       |       |
| 9.76  | 9.2   |       |       | 9.2   | 9.2   |       |       |       |
| 10    |       | 9.42  | 9.42  |       |       |       |       |       |
| 10.33 | 9.73  |       |       | 9.73  | 9.73  | 9.73  | 9.73  | 9.73  |
| 10.91 | 10.28 |       |       | 10.28 | 10.28 |       |       |       |
| 11    |       | 10.37 | 10.37 |       |       | 10.37 |       |       |
| 11.48 | 10.82 |       |       | 10.82 | 10.82 | 10.82 | 10.82 | 10.82 |
| 12    |       | 11.31 | 11.31 |       |       |       |       |       |
| 12.06 | 11.37 |       |       | 11.37 | 11.37 | 11.37 |       |       |
| 12.34 | 11.63 |       |       |       |       |       |       |       |
| 12.5  |       | 11.78 | 11.78 |       |       |       |       |       |
| 12.63 | 11.9  |       |       | 11.9  | 11.9  | 11.9  | 11.9  | 11.9  |
| 12.92 | 12.18 |       |       |       |       |       |       |       |
| 13    | 12.25 | 12.25 | 12.25 |       |       |       |       |       |
| 13.2  | 12.44 |       |       | 12.44 | 12.44 | 12.44 |       |       |
| 13.4  | 12.63 |       |       |       |       |       |       |       |
| 13.49 | 12.71 |       |       |       |       |       |       |       |
| 13.5  |       | 12.72 | 12.72 |       |       |       |       |       |
| 13.6  | 12.82 |       |       |       |       |       |       |       |
| 13.78 | 12.99 |       |       | 12.99 | 12.99 | 12.99 | 12.99 | 12.99 |
| 14    | 13.19 | 13.19 | 13.19 |       |       |       |       |       |
| 14.2  | 13.38 |       |       |       |       |       |       |       |
| 14.35 | 13.52 |       |       |       |       | 13.52 | 13.52 |       |
| 14.5  |       | 13.66 | 13.66 |       |       |       |       |       |
| 14.6  | 13.76 |       |       |       |       |       |       |       |
| 14.8  | 13.95 |       |       |       |       |       |       |       |
| 14.93 | 14.07 |       |       | 14.07 | 14.07 | 14.07 | 14.07 | 14.07 |
| 15    |       | 14.14 | 14.14 |       |       |       |       |       |
| 15.2  | 14.32 |       |       |       |       |       |       |       |
| 15.4  | 14.51 |       |       |       |       |       |       |       |
| 15.5  | 14.61 | 14.61 | 14.61 |       |       |       |       |       |
| 15.6  | 14.7  |       |       |       |       |       |       |       |
| 15.8  | 14.89 |       |       |       |       |       |       |       |
| 16    |       | 15.08 | 15.08 |       |       |       | 15.08 | 15.08 |
| 16.07 | 15.14 |       |       | 15.14 | 15.14 | 15.14 |       |       |
| 16.5  | 15.55 |       |       |       |       |       |       |       |
| 17    | 16.02 | 16.02 | 16.02 |       |       |       |       |       |
| 17.22 |       |       |       | 16.23 | 16.23 | 16.23 | 16.23 | 16.23 |
| 18    | 16.96 | 16.96 | 16.96 |       |       |       |       |       |
| 19    |       | 17.91 | 17.91 |       |       |       |       |       |

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|    |       |       |       |       |       |       |
|----|-------|-------|-------|-------|-------|-------|
| 20 | 18.85 | 18.85 | 18.85 | 18.85 | 18.85 | 18.85 |
| 22 |       | 20.73 | 20.73 | 20.73 |       |       |

### Single Stock Dividend Futures: **UG8**

| Dec-21           |                           |
|------------------|---------------------------|
| settlement price | adjusted settlement price |
| 0.0000           | 0.0000                    |