EURONEXT

CORPORATE ACTION NOTICE

Amsterdam Markets — No. CA210303DE4

Issue Date: 03 March 2021

Effective Date: 19 April 2021

Contracts:	Single Stock Dividend Future	FK8, F8O, F8Z

Company: Stellantis

ISIN: NL00150001Q9

Corporate action: Special dividend

Reference: Press release of 3 March 2021

Details: Pursuant to the September 2020 Amendment to the Combination Agreement, Stellantis' Board has approved a special dividend of 0.32 EUR to be approved at the AGM on 15 April 2021.

Adjustments: After the close of business on 16 April 2021, the following contract adjustments will be made:

- **Ratio Method.**
- **Cum Event Price:** Official closing price of Stellantis shares on Euronext Paris of 16 April 2021.
- **Lot Size:** The lot size will be divided by the Ratio. The adjusted lot sizes will be specified in the Final Notice.
- **Ratio** $= \frac{(\text{ Cum Event Price - EUR 0.32 })}{(\text{ Cum Event Price })}$

Futures:

- **Variation Margin:** Daily Settlement Prices for 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 on 19 April 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 lifetime of the **Dec21** maturity in contracts FK8, F8O and F8Z.

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- **New contract:** In such case that the Ratio results in an adjusted lot size exceeding the standard lot size for contracts **FK8** (10,000), new contracts (O-class) will be introduced. Contracts FK8 will keep the standard lot size.

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.

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