

**OBJECT: ADJUSTMENTS ON STELLANTIS NV UNDERLYING****GENERAL INFORMATION ABOUT THE CORPORATE ACTION**

<b>DESCRIPTION</b>	Stellantis has announced an extraordinary dividend and a distribution of 0.017029 ordinary shares of Faurecia per one share held of Stellantis effective 15 march 2021.
<b>Underlying ISIN Code</b>	NL00150001Q9
<b>Underlying Name</b>	STELLANTIS NV
<b>EFFECTIVE DATE</b>	15/03/2021

**DETAILS ABOUT THE ADJUSTMENT****ADJUSTMENT CRITERIA**

All entitled positions will be adjusted 5 effective 15March 2021 via K factor of 0.9423897. GB00BLRXQD30 was adjusted via basket method for the merger effective 18 Jan 2021, therefore the K factor will be applied to increase the weighting of Stellantis shares in the basket.

New shares STLA.PA = Old shs STLA.PA / K factor

Old weighting of STLA.PA = 1.742

K factor = 0.9423897

New weighting of STLA.PA = 1.848492

**DERIVATIVE MARKET**

Euronext Paris

**ADJUSTMENT FACTOR**

0.9423897

**FEATURES OF ADJUSTED FINANCIAL INSTRUMENTS****ADJUSTMENT EFFECTIVE DATE** 15/03/2021

## INVESTMENT CERTIFICATES SINGLE SHARE

<b>Cod Isin</b>	<b>Underlying</b>	<b>Strike Old</b>	<b>Strike</b>	<b>First Barrier Old</b>	<b>First Barrier</b>	<b>Initial Value Old</b>	<b>Initial Value</b>
GB00BLRXQD30	STELLANTIS NV	14.75	14.75	11.0625	11.0625	14.75	13.9002