



**THE FOUNDATION
FOR SECURE
MARKETS**

#48575

Date: April 14, 2021

Subject: Stellantis N.V. – Anticipated Cash Distribution
Option Symbol: STLA
New Option Symbol: STLA3
Date: 04/19/2021???

On April 15, 2021, Stellantis N.V. (STLA) shareholders will vote on an extraordinary dividend of approximately EUR 0.32 per STLA Common Share. The anticipated record date is April 20, 2021; the anticipated payable date is April 28, 2021. The ex-distribution date for this distribution is anticipated to be April 19, 2021.

Options Contract Adjustment

Effective Date: Anticipated to be April 19, 2021

New Multiplier: 100 (e.g., for premium extensions a premium of 1.50 equals \$150; a strike of 17.50 yields \$1,750.00).

Contract Multiplier: 1

Strike Prices: No Change

Option Symbol: STLA changes to STLA3

Deliverable Per Contract:
1) 100 Stellantis N.V. (STLA) Common Shares
2) 100 x the USD equivalent of approximately EUR 0.32

CUSIP: N82405106

Delayed Settlement

The STLA component of the STLA3 deliverable will settle through National Securities Clearing Corporation (NSCC). OCC will delay settlement of the cash portion of the STLA3 deliverable until the final dividend amount is determined. Upon determination of the final dividend amount, OCC will require Put exercisers and Call assignees to deliver the appropriate cash amount.

Disclaimer

This Information Memo provides an unofficial summary of the terms of corporate events affecting listed options or futures prepared for the convenience of market participants. OCC accepts no responsibility for the accuracy or completeness of the summary, particularly for information which may be relevant to investment decisions. Option or futures investors should independently ascertain and evaluate all information concerning this corporate event(s).

The determination to adjust options and the nature of any adjustment is made by OCC pursuant to OCC By-Laws, Article VI, Sections 11 and 11A. The determination to adjust futures and the nature of any adjustment is made by OCC pursuant to OCC By-Laws, Article XII, Sections 3, 4, or 4A, as applicable. For both options and futures, each adjustment decision is made on a case by case basis. Adjustment decisions are based on information available at the time and are subject to change as additional information becomes available or if there are material changes to the terms of the corporate event(s) occasioning the adjustment.

ALL CLEARING MEMBERS ARE REQUESTED TO IMMEDIATELY ADVISE ALL BRANCH OFFICES AND CORRESPONDENTS ON THE ABOVE.

For questions regarding this memo, call Investor Services at 1-888-678-4667 or email investorservices@theocc.com. Clearing Members may contact Member Services at 1-800-544-6091 or, within Canada, at 1-800-424-7320, or email memberservices@theocc.com.