

## Corporate Action Information

**Issue Date:** 05 January 2021  
**Effective Date:** 18 January 2021  
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Corporate Action	Merger / Redesignation
Company	Peugeot S.A
ISIN	FR0000121501
Rules&Regulations	Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland, section(s) 1.6.7 (7), 1.13.8 (7), 1.26.11 (6), 1.27.8 (7), 2.6.10 (7)
Options contracts on stocks	PEU
Futures contracts on stocks	PEUG/PEUP
Equity Total Return Future	TPEU
Stock Tracking Future	1PEU
Futures contracts on dividends of stocks	P2EU

The shareholders of the companies Peugeot S.A and Fiat Chrysler Automobiles N.V approved the merger of both companies in their respective shareholder meetings on 04 January 2021. After completion of the merger the new company will operate under the name Stellantis N.V.

According to the offer prospectus Peugeot S.A shareholders will receive 1.742 new Stellantis share per one existing Peugeot S.A-share. More information about this transaction is available on the company's website under [www.groupe-psa.com](http://www.groupe-psa.com).

This information describes the potential effects this transaction will have on the above-mentioned contracts.

The updated Contract Specifications for Futures Contracts and Options contracts at Eurex Deutschland will be published on [www.eurex.com](http://www.eurex.com) under the link:

**Rules & Regs > Eurex Rules & Regulations > Contract Specifications**

## Procedure

### R-Factor Method / Redesignation

Upon completion of the transaction, the Eurex options, the Eurex Single Stock Futures contract, the total return futures and the Eurex Futures contracts on the dividend of shares on Peugeot S.A. will be adjusted according to the Contract Specifications for Futures Contracts and Options Contracts at Eurex Deutschland, number 1.6.7 (7) for Single Stock Futures contracts, number 1.14.8 (7) for Futures contracts on dividends of shares, number 1.26.11 (6) and number 2.6.10.1 (7) for options contracts.

- The contracts shall be re-designated as contracts based on Stellantis shares
- Calculation of the R-Factor
- On the basis of the exchange ratio of 1.742 Stellantis shares per one Peugeot S.A share the resulting R-Factor is:
- $R = 0.57405281$

The following changes will become effective

Product code old/new	ISIN of the underlying old	ISIN of the underlying new	Product-ISIN old/new	Name old	Name new
PEU	FR0000121501	NL00150001Q9	FR0000121501	Peugeot S.A	Stellantis N.V
PEUG	FR0000121501	NL00150001Q9	DE000A1N51Z1	Peugeot S.A	Stellantis N.V
PEUP	FR0000121501	NL00150001Q9	DE000A2P44J3	Peugeot S.A	Stellantis N.V
1PEU	FR0000121501	NL00150001Q9	DE000A2P46X9	Peugeot S.A	Stellantis N.V
TPEU	FR0000121501	NL00150001Q9	DE000A2X13D5	Peugeot S.A	Stellantis N.V
P2EU	XC000A2X2F77	XC000A2X2F77	DE000A2X2JX4	Peugeot S.A	Stellantis N.V

## Options

### Adjustment of strike prices and contract sizes

- All existing strike prices will be multiplied by the R-factor.
- The contracts size will be divided by the R-factor.
- The version number of the existing series will be increased by one.  
Immediately after close of trading on the last cum trading day, adjusted strike prices and contract sizes will be published on [www.eurex.com](http://www.eurex.com) in section **Rules & Regs > Corporate actions > Corporate action information**
- No new series will be introduced.
- All existing orders and quotes will be deleted after close of trading on the last trading day before the adjustment.
- The adjustment also refers to existing positions in TES flexible options.

### Exercises

- Upon exercise of an adjusted series, cash settlement will be made for the fractional part of the new contract size.
- For exercise of adjusted series as of version 2, differences may occur in the delivery process. In report RPTTA111 (All Active/All Inactive Series), the parts of the contract size are listed for which cash settlement will take place in case of exercise of an adjusted series.

## **Futures**

### **Adjustment of contract size and variation margin**

- The adjustment uses the same R-factor as used for options
- To adjust the calculation of the variation margin of the following exchange trading day, settlement prices of the last cum trading day will be multiplied by the R-Factor.
- The new contract size will be calculated as follows:  
Contract size new = contract size old / R-factor
- All outstanding orders and quotes will be deleted after close of trading on the last cum trading day.
- The adjustment also refers to existing positions in TES flexible futures.
- No new contract months will be introduced.
- As soon as no more contract months with open interest exists, trading in this contract will be set to "HALT" and finally discontinued.