# CORPORATE ACTION NOTICE

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| Amsterdam Market | No. CA190506DE1 |
| Issue Date: | 6 May 2019 |
| Effective Date: | 20 May 2019 |

**Contracts:**

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| Single Stock Dividend Future | FK8 |

**Company:** Fiat Chrysler Automobiles

**ISIN:** NL0010877643

**Corporate action:** Special dividend

**Reference:** Press release of 2 May 2019

**Details:** Fiat Chrysler Automobiles (FCA) has announced an extraordinary cash distribution to the holders of the FCA common share of €1.30 per share.

**Adjustments:** After close of business on 17 May 2019 the following contract adjustments will be made:

- **Ratio Method.**
- **Cum Event Price:** Official closing price of FCA on the Borsa Italiana on 17 May 2019.
- **Lot Size:** The lot size will be divided by the Ratio. The adjusted lot size will be specified in the Final Notice.

- Ratio $= \frac{(\text{Cum Event Price - Eur } 1.30)}{(\text{Cum Event Price})}$

**Futures:**

- **Variation Margin:** Daily Settlement Prices of 17 May 2019 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations for 20 May 2019.
- **New contract:** In the event that the Ratio results in a lot size exceeding the standard lot size, a new contract will be introduced.
- **Single Stock Dividend Futures:** Ordinary dividends with an ex-date on or before the Effective Date will be multiplied by the Ratio, for the purpose of determining the EDSP at the end of the life time of the **DEC19** maturity in contract **FK8**.
- **Orders:** All outstanding orders for **FK8** will be cancelled automatically after the end of the trading session on 17 May 2019. The priority of these orders will then be lost. New orders in **FK8** can be submitted as from 20 May 2019.

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:

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