

CORPORATE ACTION NOTICE

Amsterdam Market

No. CA190506DE1

Issue Date:

6 May 2019

Effective Date:

20 May 2019

Contracts:

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.

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

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.

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