CORPORATE ACTION NOTICE

Amsterdam Market — No. CA210113DE

Issue Date: 13 January 2021

Effective Date: 14 January 2021

Contracts:	Single Stock Dividend Future	FK8, F8O

Company: Fiat Chrysler Automobiles ("FCA")

ISIN: NL0010877643

Corporate action: Special dividend

Reference: CA210105DE1

Adjustments: The following adjustments have been made:

- **Ratio Method.**
- **Cum Event Price:** € 14.612
- **Ratio:** 0.87407610

Single Stock Dividend Futures:

- **Adjusted Lot Size**: **F8O:** 1232 shares per lot, **FK8** 11441 shares per lot, therefore the FK8 contract will be converted into FK8 (lot size 10000) and the O-class **F8Z** (lot size 1441).
- **Variation Margin:** Daily Settlement Prices for 13 January 2021 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations at the close of business on 14 January 2021 as shown in the attachment.
- **EDSP:** Ordinary dividends with an ex-date on or before 13 January 2021 shall be multiplied by the Ratio, for the purpose of determining the EDSP at the end of the lifetime of the Dec21 maturity in contracts FK8 and F8O.
- **Further maturities:** No new maturities will be introduced in the O-class F8Z.

Trading fees O-class contracts F8Z:

- Trading fees for Broker client account will be €0.00 (no fee) for closing transactions, as of 14 January 2021 up to and including 18 June 2021.
- Trading fees for Market Makers/Liquidity Providers will be €0.00 (no fee), for both opening and closing transactions, as of 14 January 2021 until the end of the lifetime of the O-class **F8Z**. Large-in-Scale transactions of Market Makers/Liquidity Providers will be charged the Member own account fee.

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- Trading fees for Members, own account, will be €0.00 (no fee) for both opening and closing transactions, as of 14 January 2021 up to and including 18 June 2021.

Outstanding orders: All outstanding orders for contracts FK8 and F8O have been cancelled automatically after the end of the trading session today. New orders in contracts FK8, F8O and F8Z can be submitted as from 14 January 2021.

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Attachment to Corporate Action Notice No. CA210113DE

Fiat Chrysler Automobiles

Corporate action: **Special dividend**

Single Stock Dividend Futures

		Lot size
Single Stock Dividend Futures (SSDF):	**FK8**	10000
Single Stock Dividend Futures (SSDF):	**F8Z**	1441
Single Stock Dividend Futures (SSDF):	**F8O**	1232

Mar-21		Jun-21		Sep-21		Dec-21	
settlement price	adjusted settlement price	settlement price	adjusted settlement price	settlement price	adjusted settlement price	settlement price	adjusted settlement price
0.0000	0.0000	**0.0000**	0.0000	**0.0000**	0.0000	**0.1000**	**0.0874**