



## CORPORATE ACTION NOTICE

Amsterdam Market

No. CA190517DE3

Issue Date:

17 May 2019

Effective Date:

20 May 2019

**Contracts:**

Single Stock Dividend Future	FK8
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**Company:**

Fiat Chrysler Automobiles

**ISIN:**

NL0010877643

**Corporate action:**

Special dividend

**Reference:**

CA190506DE1

**Adjustments:**

The following adjustments have been made:

- **Ratio Method.**
- **Cum Event Price:** € 13.368
- **Ratio:** 0.90275284

### Single Stock Dividend Futures:

- **Adjusted Lot Size:** 11077 shares per lot, therefore the FK8 contract will be converted into FK8 (lot size 10000) and the O-class F8O (lot size 1077).
- **Variation Margin:** Daily Settlement Prices for 17 May 2019 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations at the close of business on 20 May 2019 as shown in the attachment.
- **EDSP:** Ordinary dividends with an ex-date on or before 20 May 2019 shall be multiplied by the Ratio, for the purpose of determining the EDSP at the end of the life time of the Dec19 maturity in contracts FK8 and F8O.
- **Further maturities:** No new maturities will be introduced in the O-class F8O.

### Trading fees O-class contracts F8O:

- Trading fees for Broker client account will be €0.00 (no fee) for closing transactions, as of 20 May 2019 up to and including 20 September 2019.
- Trading fees for Market Makers/Liquidity Providers will be €0.00 (no fee), for both opening and closing transactions, as of 20 May 2019 until the end

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of the lifetime of the O-class **F8O**. Large-in-Scale transactions of Market Makers/Liquidity Providers will be charged the Member own account fee.

- Trading fees for Members, own account, will be €0.00 (no fee) for both opening and closing transactions, as of 20 May 2019 up to and including 20 September 2019.

**Outstanding orders:** All outstanding orders for contracts FK8 have been cancelled automatically after the end of the trading session today. New orders in contracts FK8 and F8O can be submitted as from 20 May 2019.

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For further information in relation to this Notice, Members should contact:

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Attachment to Corporate Action Notice No. CA190517DE3

**Fiat Chrysler Automobiles**  
 Corporate action: **Special dividend**

Single Stock Dividend Futures

<b>Single Stock Dividend Futures (SSDF):</b>	<b>FK8</b>	Lot size 10000
<b>Single Stock Dividend Futures (SSDF):</b>	<b>F80</b>	1077

Dec-19		Dec-20		Dec-21	
settlement price	adjusted settlement price	settlement price	adjusted settlement price	settlement price	adjusted settlement price
<b>0.6500</b>	<b>0.5868</b>	<b>0.6500</b>	<b>0.5868</b>	<b>0.6773</b>	<b>0.6114</b>