

## CORPORATE ACTION NOTICE

Amsterdam Market

No. CA190517DE3

Issue Date:

17 May 2019

Effective Date:

20 May 2019

**Contracts:**

Single Stock Dividend Future

FK8

**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

The Euronext Markets comprise the markets operated by Euronext Amsterdam, Euronext Brussels, Euronext Dublin, Euronext Lisbon, Euronext Paris and Euronext London, referred to respectively as the Amsterdam, Brussels, Dublin, Lisbon, Paris and London markets, as relevant. Euronext refers to Euronext N.V. and its affiliates.

## CORPORATE ACTION NOTICE

of the lifetime of the O-class **F80**. 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 F80 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:

Euronext - EMS Corporate Actions	+31 (0) 20 721 9588	<a href="mailto:CorporateActionsTeam@euronext.com">CorporateActionsTeam@euronext.com</a> <a href="#">Euronext Derivatives Corporate Actions</a>
LCH - Derivatives Ops	+33 (0)1 7037 67 02	<a href="mailto:Derivatives.ops.fr@lch.com">Derivatives.ops.fr@lch.com</a>

The present notice and the contents thereof are only provided for information purposes in order to facilitate the fair, orderly and efficient functioning of the market and is not a recommendation to engage in investment activities. The contents of this notice are provided "as is" based on information provided to the market operator without representation or warranty of any kind. Euronext will not be held liable for any loss or damages of any nature ensuing from using, trusting or acting on information provided. No information set out or referred to in this notice shall form the basis of any contract. The creation of rights and obligations in respect of financial products that are traded on the exchanges operated by Euronext's subsidiaries shall depend solely on the applicable rules of the market operator.

The Euronext Markets comprise the markets operated by Euronext Amsterdam, Euronext Brussels, Euronext Dublin, Euronext Lisbon, Euronext Paris and Euronext London, referred to respectively as the Amsterdam, Brussels, Dublin, Lisbon, Paris and London markets, as relevant.

Euronext refers to Euronext N.V. and its affiliates. Information regarding trademarks and intellectual property rights of Euronext is located at <https://www.euronext.com/terms-use>.

© 2019 Euronext N.V. - All rights reserved.

## CORPORATE ACTION NOTICE

Attachment to Corporate Action Notice No. CA190517DE3

### Fiat Chrysler Automobiles

Corporate action: **Special dividend**

#### Single Stock Dividend Futures

		Lot size
Single Stock Dividend Futures (SSDF):	<b>FK8</b>	10000
Single Stock Dividend Futures (SSDF):	<b>F8O</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>