

CORPORATE ACTION NOTICE

Amsterdam Market

No. CA210105DE1

Issue Date:

5 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:

Press release of 4 January 2021

Details:

FCA announced that its Board of Directors has declared a **conditional** special cash distribution of €1.84 per common share corresponding to a total distribution of approximately €2.9 billion, payable to holders of FCA common shares.

Adjustments:

After close of business on 13 January 2021 the following contract adjustments will be made:

- **Ratio Method.**
- **Cum Event Price:** Official closing price of FCA on Borsa Italiana on 13 January 2021.
- **Lot Size:** The lot size will be divided by the Ratio. The adjusted lot size will be specified in the Final Notice.

$$\text{Ratio} = \frac{(\text{Cum Event Price} - \text{Eur } 1.84)}{(\text{Cum Event Price})}$$

Futures:

- **Variation Margin:** Daily Settlement Prices of 13 January 2021 shall be multiplied by the Ratio to generate reference prices for the purpose of variation margin calculations for 14 January 2021.
- **New contract:** In the event that the Ratio results in a lot size exceeding the standard lot size, a new contract will be introduced for FK8 only.
- **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 **DEC21** maturity in the contracts.
- **Orders:** All outstanding orders for the contracts will be cancelled automatically after the end of the trading session on the day before the

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effective date. The priority of these orders will then be lost. New orders can be submitted as from the effective date.

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

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