DATE: JANUARY 6, 2021

SUBJECT: FIAT CHRYSLER AUTOMOBILES N.V. - CONTINGENT CASH DISTRIBUTION
OPTION SYMBOL: FCAU
NEW OPTION SYMBOL: FCAU1

DATE: 1/14/21

Fiat Chrysler Automobiles N.V. (FCAU) has announced a contingent cash dividend of approximately 1.84 EUR per FCAU Common Share. Fiat Chrysler Automobiles N.V. (FCAU) and Peugeot S.A announced that they expect to complete a proposed merger. The dividend is contingent upon further announcement that all required corporate steps in preparation for completion of the merger have been taken and that the cash distribution has become unconditional.

The anticipated record date is January 15, 2021; the anticipated payable date is TBD. The ex-distribution date for this distribution is anticipated to be January 14, 2021.

Note: If the cash distribution has not become unconditional, the dividend will not be paid, and no cash component will be attached to the FCAU1 deliverable.

CONTRACT ADJUSTMENT

EFFECTIVE DATE: Contract adjustment is anticipated to take place on or around January 14, 2021.

NEW MULTIPLIER: 100 (e.g., for premium extensions a premium of 1.50 equals $150.00; a strike of 18.00 yields $1,800.00).

CONTRACT MULTIPLIER: 1

STRIKE PRICES: No Change

OPTION SYMBOL: FCAU changes to FCAU1

DELIVERABLE PER CONTRACT: 1) 100 Fiat Chrysler Automobiles N.V. (FCAU) Common Shares 2) The USD equivalent of approximately 184 EUR, if any, contingent upon cash distribution becoming unconditional

CUSIP: N31738102
**DELAYED SETTLEMENT**

OCC will delay settlement of the cash portion of the FCAU1 deliverable until the final distribution amount, if any, is determined.

**DISCLAIMER**

This Information Memo provides an unofficial summary of the terms of corporate events affecting listed options or futures prepared for the convenience of market participants. OCC accepts no responsibility for the accuracy or completeness of the summary, particularly for information which may be relevant to investment decisions. Option or futures investors should independently ascertain and evaluate all information concerning this corporate event(s).

The determination to adjust options and the nature of any adjustment is made by OCC pursuant to OCC By-Laws, Article VI, Sections 11 and 11A. The determination to adjust futures and the nature of any adjustment is made by OCC pursuant to OCC By-Laws, Article XII, Sections 3, 4, or 4A, as applicable. For both options and futures, each adjustment decision is made on a case by case basis. Adjustment decisions are based on information available at the time and are subject to change as additional information becomes available or if there are material changes to the terms of the corporate event(s) occasioning the adjustment.

ALL CLEARING MEMBERS ARE REQUESTED TO IMMEDIATELY ADVISE ALL BRANCH OFFICES AND CORRESPONDENTS ON THE ABOVE.

For questions regarding this memo, call Investor Services at 1-888-678-4667 or email investorservices@theocc.com. Clearing Members may contact Member Services at 1-800-544-6091 or, within Canada, at 1-800-424-7320, or email memberservices@theocc.com.