



**THE FOUNDATION
FOR SECURE
MARKETS**

#48160

DATE: JANUARY 13, 2021

SUBJECT: FIAT CHRYSLER AUTOMOBILES N.V. - CASH DISTRIBUTION
OPTION SYMBOL: FCAU
NEW OPTION SYMBOL: FCAU1
DATE: 1/14/21

Fiat Chrysler Automobiles N.V. (FCAU) has announced a Special cash dividend of **approximately \$2.238544, less fees and withholdings, if any**, per FCAU Common Share. The record date is January 15, 2021; the payable date is January 29, 2021. The ex-distribution date for this distribution is January 14, 2021.

Note: The announcement that all required corporate steps in preparation for completion of the merger have been taken now received. Therefore, the cash distribution has now become unconditional.

CONTRACT ADJUSTMENT

EFFECTIVE DATE: 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) **Approximately \$223.85 Cash, less fees and withholdings, if any**

CUSIP: N31738102

PRICING

Until the final net cash dividend amount is determined, the underlying price for FCAU1 will be determined as follows:

$$\text{FCAU1} = \text{FCAU} + 2.238544$$

DELAYED SETTLEMENT

The FCAU component of the FCAU1 deliverable will settle through National Securities Clearing Corporation (NSCC). OCC will delay settlement of the cash portion of the FCAU1 deliverable until exact cash amount is determined. Upon determination of the exact cash amount, OCC will require Put exercisers and Call assignees to deliver the appropriate cash amount.

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.