



#38855

DATE: APRIL 28, 2016

SUBJECT: FIAT CHRYSLER AUTOMOBILES N.V. - DISTRIBUTION
OPTION SYMBOLS: FCAU/1FCAU
NEW SYMBOLS: FCAU2/1FCAU2
DATE: 5/2/16

Fiat Chrysler Automobiles N.V. (FCAU) has announced a distribution of RCS MediaGroup S.p.A. ("RCS") at a rate of approximately 0.067746 RCS Ordinary Share for every 1.0 FCAU Common Share held. RCS shares will not be listed on a U.S. exchange. FCAU shareholders will receive RCS shares through the intermediary or nominee through which they currently hold FCAU common shares, provided that such intermediary is a participant in Monte Titoli. If a shareholder does not have an account through an intermediary that is a participant in Monte Titoli or does not make arrangements for RCS shares to be credited to the account of an intermediary that is a Monte Titoli participant, FCAU will be unable to deliver any RCS ordinary shares to the shareholder and the RCS ordinary shares which the shareholder would otherwise be entitled to receive will be sold. **FCAU shareholders that do not hold shares at a Monte Titoli participant and who make no arrangements for the RCS shares to be credited to the account of such an intermediary will receive a pro rata portion of the net proceeds of such sale.**

The record date of the distribution is May 4, 2016. The payable date is to be determined. The New York Stock Exchange (NYSE) has set May 2, 2016 as the ex-distribution date for this distribution.

Exercise Consideration – On May 2, 2016, FCAU/1FCAU options will become adjusted symbol FCAU2/1FCAU2. The deliverable for FCAU2/1FCAU2 will include a cash component in the amount to be received by shareholders who do not have an account at an intermediary of Monte Titoli. FCAU/1FCAU Call option holders who do not wish to receive the distribution in the cash must exercise their options in sufficient time in advance of the contract adjustment. In all cases, it is the sole responsibility of persons holding call options seeking to receive shares to determine when to exercise their options and to comply with all terms and conditions of the distribution.

CONTRACT ADJUSTMENT

EFFECTIVE DATE: May 2, 2016

NEW MULTIPLIER: 100 (e.g., for premium extensions a premium of 1.50 equals \$150; a strike of 8.00 yields \$800.00).

CONTRACT MULTIPLIER: 1

STRIKE PRICES: No Change

OPTION SYMBOLS: FCAU changes to FCAU2
1FCAU changes to 1FCAU2

DELIVERABLE PER

CONTRACT:

- 1) 100 Fiat Chrysler Automobiles N.V. (FCAU) Common Shares
- 2) An amount of cash received per FCAU Common Share which accrues to FCAU shareholders who do not hold shares at a Monte Titoli participant, less any applicable taxes and fees, (x 100)

CUSIP:

N31738102

DELAYED SETTLEMENT

The FCAU component of the FCAU2/1FCAU2 deliverables will settle through National Securities Clearing Corporation (NSCC). OCC will delay settlement of the cash portion of the FCAU2/1FCAU2 deliverables 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 a panel of The OCC Securities Committee pursuant to OCC By-Laws, Article VI, Sections 11 and 11A. The adjustment panel is comprised of representatives from OCC and each exchange which trades the affected option. 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.