



#41429

DATE: JULY 3, 2017

SUBJECT: FIAT CHRYSLER AUTOMOBILES N.V. – DISTRIBUTION
OPTION SYMBOL: 7/3/17 – FCAU remains FCAU
7/5/17 – FCAU becomes FCAU3
DATE: 7/3/17
*** EFFECTIVE ***

CONTRACT ADJUSTMENT - OPTIONS

EFFECTIVE DATE: July 3, 2017

OPTION SYMBOL: 7/3/17 – FCAU remains FCAU (with adjusted deliverable described below)
7/5/17 – FCAU changes to FCAU3

STRIKE PRICES: No Change

NUMBER OF CONTRACTS: No Change

MULTIPLIER: 100 (e.g., a premium of 1.50 yields \$150; a strike of 23.00 yields \$2,300.00)

NEW DELIVERABLE PER CONTRACT

- 1) 100 Fiat Chrysler Automobiles N.V. (FCAU) Common Shares
- 2) 100 x the pro rata portion of the cash proceeds from the sale of GEDI shares, less fees and withholdings, if any

CUSIP: N31738102

DELAYED SETTLEMENT

The FCAU component of the FCAU3 option deliverables will settle through National Securities Clearing Corporation (NSCC). OCC will delay settlement of the cash portion of the FCAU3 option deliverable until the pro rata portion of the cash proceeds from the sale of GEDI shares is determined. Upon determination of the pro rata portion of the cash proceeds amount, OCC will require delivery of the appropriate cash amount.

BACKGROUND

Fiat Chrysler Automobiles N.V. has announced a contingent distribution of GEDI shares in relation to a combination of GEDI Gruppo Editoriale S.p.A. and Itedi S.p.A. **The combination became effective on Sunday, July 2, 2017.** The distribution to FCAU shareholders is contingent upon the completion of the GEDI and Itedi S.p.A. combination.

GEDI shares will not be registered or listed in the U.S. or held through DTC. Therefore, the GEDI shares that would otherwise be delivered to FCAU investors on the NYSE will be sold, and the cash proceeds delivered to shareholders on a pro rata basis, less fees and withholdings, if any. **Trades in FCAU shares done on July 3, 2017, will not be traded with any GEDI share or cash in lieu of GEDI share entitlements.**

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.