

OBJECT: ADJUSTMENTS ON FIAT CHRYSLER AUTOMOBILES N.V. LEVA 3 LONG DAILY NET RETURN EUR UNDERLYING

GENERAL INFORMATION ABOUT THE CORPORATE ACTION

DESCRIPTION FIAT CHRYSLER AUTOMOBILES N.V. announced the merger of PEUGEOT

S.A. into FIAT CHRYSLER AUTOMOBILES N.V. and the change of company denomination of FIAT CHRYSLER AUTOMOBILES N.V. into STELLANTIS N.V.

(see Borsa Italiana Notice n.1085 on 13/01/2021)

Underlying ISIN Code DE000A2DBR49

Underlying Name FIAT CHRYSLER AUTOMOBILES N.V. LEVA 3 LONG DAILY NET RETURN

EUR

EFFECTIVE DATE 18/01/2021

DETAILS ABOUT THE ADJUSTMENT

ADJUSTMENT CRITERIA

The Underlying Name of "Benchmark Leva" issued by UniCredit Bank AG will be changed according to what provided by Index Sponsor, as described below. In addition, Reference Underlying will be changed into STLA.MI (old: FCHA.MI). All the other terms and conditions remain unchanged. The changes described in this Notice will be effective starting from 18/01/2021, subject to the completion of the transaction that will be confirmed by Borsa Italiana by 7:59 am on Monday January 18, 2021.

NAME ADJUSTMENT

OLD UNDERLYING NAME	NEW UNDERLYING NAME
FIAT CHRYSLER AUTOMOBILES N.V. LEVA 3 LONG DAILY NET RETURN EUR	Stellantis N.V. Leva 3 Long Daily Net Return EUR
DAILT NET KETOKN EOK	

FEATURES OF ADJUSTED FINANCIAL INSTRUMENTS

ADJUSTMENT EFFECTIVE DATE 18/01/2021

LEVERAGE CERTIFICATES SINGLE SHARE

Cod Isin	Underlying
DE000HV41J16	Stellantis N.V. Leva 3 Long Daily Net Return EUR