

OBJECT: ADJUSTMENTS ON FIAT CHRYSLER AUTOMOBILES N.V. LEVA 3 SHORT DAILY GROSS 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	DE000A2DBR56
Underlying Name	FIAT CHRYSLER AUTOMOBILES N.V. LEVA 3 SHORT DAILY GROSS 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.
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NAME ADJUSTMENT

OLD UNDERLYING NAME	NEW UNDERLYING NAME
FIAT CHRYSLER AUTOMOBILES N.V. LEVA 3 SHORT DAILY GROSS RETURN EUR	Stellantis N.V. Leva 3 Short Daily Gross Return EUR

FEATURES OF ADJUSTED FINANCIAL INSTRUMENTS

ADJUSTMENT EFFECTIVE DATE 18/01/2021

LEVERAGE CERTIFICATES SINGLE SHARE

Cod Isin	Underlying
DE000HV41J24	Stellantis N.V. Leva 3 Short Daily Gross Return EUR