

OBJECT: ADJUSTMENTS ON FIAT CHRYSLER AUTOMOBILES N.V. 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	NL0010877643
Underlying Name	FIAT CHRYSLER AUTOMOBILES N.V.
EFFECTIVE DATE	18/01/2021

DETAILS ABOUT THE ADJUSTMENT

ADJUSTMENT CRITERIA	The Underlying Name and Underlying ISIN of Covered Warrants and Certificates issued by UniCredit Bank AG will be changed (see Borsa Italiana Notice n.1328 on 14/01/2021), as described below. All the other terms and conditions remain unchanged, in particular with reference to other basket components of Investment Certificates on basket. 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.
DERIVATIVE MARKET	IDEM

NAME ADJUSTMENT

OLD UNDERLYING NAME	NEW UNDERLYING NAME
FIAT CHRYSLER AUTOMOBILES N.V.	Stellantis N.V.

ISIN ADJUSTMENT

OLD ISIN UNDERLYING	NEW ISIN UNDERLYING
NL0010877643	NL00150001Q9

FEATURES OF ADJUSTED FINANCIAL INSTRUMENTS

ADJUSTMENT EFFECTIVE DATE 18/01/2021

PLAIN VANILLA SINGLE SHARE

Cod Isin	Underlying
DE000HV4E654	Stellantis N.V.
DE000HV4E670	Stellantis N.V.
DE000HV4E696	Stellantis N.V.
DE000HV4E6A4	Stellantis N.V.
DE000HV4E6D8	Stellantis N.V.
DE000HV4E6E6	Stellantis N.V.
DE000HV4E6G1	Stellantis N.V.
DE000HV4E6M9	Stellantis N.V.
DE000HV4EKV4	Stellantis N.V.
DE000HV4EKX0	Stellantis N.V.
DE000HV4EKY8	Stellantis N.V.
DE000HV4EL03	Stellantis N.V.
DE000HV4EL45	Stellantis N.V.
DE000HV4EL52	Stellantis N.V.
DE000HV4EL86	Stellantis N.V.
DE000HV4EL94	Stellantis N.V.
DE000HV4ELB4	Stellantis N.V.

Cod Isin	Underlying
DE000HV4FPS6	Stellantis N.V.
DE000HV4FPT4	Stellantis N.V.
DE000HV4FPU2	Stellantis N.V.
DE000HV4FR30	Stellantis N.V.
DE000HV4FXD2	Stellantis N.V.
DE000HV4FXE0	Stellantis N.V.
DE000HV4FZ63	Stellantis N.V.
DE000HV4GAB2	Stellantis N.V.
DE000HV4GAC0	Stellantis N.V.
DE000HV4GMJ0	Stellantis N.V.
DE000HV4GMK8	Stellantis N.V.
DE000HV4GML6	Stellantis N.V.
DE000HV4GMN2	Stellantis N.V.
DE000HV4GMQ5	Stellantis N.V.
DE000HV4GMR3	Stellantis N.V.
DE000HV4GMS1	Stellantis N.V.
DE000HV4GMU7	Stellantis N.V.
DE000HV4GZP9	Stellantis N.V.
DE000HV4GZR5	Stellantis N.V.
DE000HV4HE82	Stellantis N.V.
DE000HV4HG23	Stellantis N.V.
DE000HV4J372	Stellantis N.V.
DE000HV4J612	Stellantis N.V.
DE000HV4J620	Stellantis N.V.

Cod Isin	Underlying
DE000HV4J638	Stellantis N.V.
DE000HV4J646	Stellantis N.V.
DE000HV4J653	Stellantis N.V.
DE000HV4J695	Stellantis N.V.
DE000HV4J6A9	Stellantis N.V.
DE000HV4J6B7	Stellantis N.V.
DE000HV4J6F8	Stellantis N.V.
DE000HV4JDF1	Stellantis N.V.
DE000HV4JDG9	Stellantis N.V.
DE000HV4JDM7	Stellantis N.V.

LEVERAGE CERTIFICATES SINGLE SHARE

Cod Isin	Underlying
DE000HV4GHN2	Stellantis N.V.
DE000HV4HU66	Stellantis N.V.
DE000HV4HU82	Stellantis N.V.
DE000HV4J5Q7	Stellantis N.V.

INVESTMENT CERTIFICATES SINGLE SHARE

Cod Isin	Underlying
DE000HV41L61	Stellantis N.V.

Cod Isin	Underlying
DE000HV48Z35	Stellantis N.V.
DE000HV48ZK1	Stellantis N.V.
DE000HV4CQU7	Stellantis N.V.
DE000HV4CR17	Stellantis N.V.
DE000HV4EPG4	Stellantis N.V.
DE000HV4G915	Stellantis N.V.

INVESTMENT CERTIFICATES BASKET

Cod Isin	Underlying
DE000HV4FDE2	Stellantis N.V.
DE000HV4FDJ1	Stellantis N.V.
DE000HV4FRE2	Stellantis N.V.
DE000HV4G7Y0	Stellantis N.V.
DE000HV4HP22	Stellantis N.V.
DE000HV4J2D2	Stellantis N.V.
DE000HV4J2G5	Stellantis N.V.
DE000HV4J2H3	Stellantis N.V.
DE000HV4J2K7	Stellantis N.V.
DE000HV4J2M3	Stellantis N.V.

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Underlying Name	FIAT CHRYSLER AUTOMOBILES N.V.
EFFECTIVE DATE	18/01/2021

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DERIVATIVE MARKET	IDEM

NAME ADJUSTMENT

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ISIN ADJUSTMENT

OLD ISIN UNDERLYING	NEW ISIN UNDERLYING
NL0010877643	NL00150001Q9

FEATURES OF ADJUSTED FINANCIAL INSTRUMENTS

ADJUSTMENT EFFECTIVE DATE 18/01/2021

INVESTMENT CERTIFICATES SINGLE SHARE

Cod Isin	Underlying
DE000HV40UN3	Stellantis N.V.
DE000HV40UZ7	Stellantis N.V.
DE000HV4EF68	Stellantis N.V.
DE000HV4HND9	Stellantis N.V.

INVESTMENT CERTIFICATES BASKET

Cod Isin	Underlying
DE000HV45QW1	Stellantis N.V.
DE000HV45QY7	Stellantis N.V.
DE000HV45R95	Stellantis N.V.
DE000HV47CR7	Stellantis N.V.
DE000HV4H9R9	Stellantis N.V.

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ISIN ADJUSTMENT

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NL0010877643	NL00150001Q9

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INVESTMENT CERTIFICATES SINGLE SHARE

Cod Isin	Underlying
IT0005406605	Stellantis N.V.

INVESTMENT CERTIFICATES BASKET

Cod Isin	Underlying
IT0005406597	Stellantis N.V.