

**OBJECT: ADJUSTMENTS ON TUI AG UNDERLYING**

**GENERAL INFORMATION ABOUT THE CORPORATE ACTION**

|                             |  |
|-----------------------------|--|
| <b>DESCRIPTION</b>          | The company TUI AG has announced a rights issue whereby shareholders are entitled to purchase 8 new share(s) for every 3 share(s) held, at a subscription price of € 5.55 per new share. |
| <b>Underlying ISIN Code</b> | DE000TUAG505   |
| <b>Underlying Name</b>      | TUI AG   |
| <b>EFFECTIVE DATE</b>       | 28/03/2023   |

**DETAILS ABOUT THE ADJUSTMENT**

|                            |   |
|----------------------------|---|
| <b>ADJUSTMENT CRITERIA</b> | In order to maintain unchanged the economic position of investors in Certificates issued by UniCredit Bank AG on TUI AG (TUIGn.DE), the Strike and other relevant values are changed as specified in the table below. The values below replace the ones communicated on 27/03/2023 with the "New Current strike level/stop loss level Notification" with effective date 28/03/2023. |
| <b>DERIVATIVE MARKET</b>   | EUREX   |

## ADJUSTMENT FACTOR

0.52949341

## FEATURES OF ADJUSTED FINANCIAL INSTRUMENTS

ADJUSTMENT EFFECTIVE DATE 28/03/2023

### LEVERAGE CERTIFICATES SINGLE SHARE

| Cod Isin     | Underlying | Strike Old | Strike    | First Barrier Old | First Barrier |
|--------------|------------|------------|-----------|-------------------|---------------|
| DE000HC4NJA4 | TUI AG     | 9.9407     | 10.527024 | 9.940656          | 10.527024     |
| DE000HC4NJB2 | TUI AG     | 10.4377    | 11.053382 | 10.437696         | 11.053382     |
| DE000HC4NJC0 | TUI AG     | 10.9347    | 11.57973  | 10.934726         | 11.57973      |
| DE000HC4NJ97 | TUI AG     | 9.4436     | 10.000673 | 9.443624          | 10.000673     |
| DE000HC4PPL3 | TUI AG     | 11.4343    | 12.108757 | 11.434285         | 12.108757     |
| DE000HC4STA2 | TUI AG     | 7.0273     | 7.441854  | 7.027334          | 7.441854      |
| DE000HC4STG9 | TUI AG     | 9.7029     | 10.275196 | 9.702856          | 10.275196     |

| Cod Isin     | Underlying | Strike Old | Strike    | First Barrier Old | First Barrier |
|--------------|------------|------------|-----------|-------------------|---------------|
| DE000HC4STH7 | TUI AG     | 10.2004    | 10.802127 | 10.200436         | 10.802127     |
| DE000HC4STJ3 | TUI AG     | 10.698     | 11.329066 | 10.698024         | 11.329066     |
| DE000HC4WES8 | TUI AG     | 11.203     | 11.863853 | 11.203023         | 11.863853     |
| DE000HC4YB35 | TUI AG     | 8.9703     | 9.499461  | 8.97033           | 9.499461      |
| DE000HC4YB43 | TUI AG     | 9.2195     | 9.763334  | 9.219505          | 9.763334      |
| DE000HC5CFM7 | TUI AG     | 8.4907     | 8.991497  | 8.49066           | 8.991497      |
| DE000HC529N1 | TUI AG     | 6.7656     | 7.164654  | 6.765574          | 7.164654      |
| DE000HC59X51 | TUI AG     | 6.5069     | 6.890744  | 6.506922          | 6.890744      |
| DE000HC59X77 | TUI AG     | 8.7385     | 9.253916  | 8.738462          | 9.253916      |
| DE000HC59X85 | TUI AG     | 8.4888     | 8.989518  | 8.488792          | 8.989518      |

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| <b>EFFECTIVE DATE</b>       | 28/03/2023   |

**DETAILS ABOUT THE ADJUSTMENT**

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| <b>DERIVATIVE MARKET</b>   | EUREX  |

## ADJUSTMENT FACTOR

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## FEATURES OF ADJUSTED FINANCIAL INSTRUMENTS

ADJUSTMENT EFFECTIVE DATE      28/03/2023

### INVESTMENT CERTIFICATES SINGLE SHARE

| Cod Isin     | Underlying | Strike Old | Strike  | First Barrier Old | First Barrier | Initial Value Old | Initial Value |
|--------------|------------|------------|---------|-------------------|---------------|-------------------|---------------|
| DE000HB2URN0 | TUI AG     | 29.27      | 15.4983 | 17.562            | 9.299         | 29.27             | 15.4983       |
| DE000HV4M9G5 | TUI AG     | 40.342     | 21.3608 | 24.205            | 12.8165       | 40.342            | 21.3608       |

### INVESTMENT CERTIFICATES BASKET

| <b>Cod Isin</b> | <b>Underlying</b> | <b>Strike Info Old</b> | <b>Strike Info</b> |
|-----------------|-------------------|------------------------|--------------------|
| DE000HB15GL0    | TUI AG            | 26.43                  | 13.9945            |
| DE000HB3SCM6    | TUI AG            | 29.77                  | 15.763             |
| DE000HB9L0J6    | TUI AG            | 15.835                 | 8.3845             |
| DE000HV4MMG4    | TUI AG            | 41.818                 | 22.1424            |

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## FEATURES OF ADJUSTED FINANCIAL INSTRUMENTS

ADJUSTMENT EFFECTIVE DATE 28/03/2023

### INVESTMENT CERTIFICATES SINGLE SHARE

| Cod Isin     | Underlying | Strike Old | Strike  | First Barrier Old | First Barrier | Initial Value Old | Initial Value |
|--------------|------------|------------|---------|-------------------|---------------|-------------------|---------------|
| DE000HB35KLO | TUI AG     | 31.55      | 16.7055 | 22.085            | 11.6939       | 31.55             | 16.7055       |

### INVESTMENT CERTIFICATES BASKET

| Cod Isin     | Underlying | Strike Info Old | Strike Info |
|--------------|------------|-----------------|-------------|
| DE000HB5N5S8 | TUI AG     | 28.71           | 15.2018     |



| <b>Cod Isin</b> | <b>Underlying</b> | <b>Strike Info Old</b> | <b>Strike Info</b> |
|-----------------|-------------------|------------------------|--------------------|
| DE000HR9GYJ0    | TUI AG            | 31.275                 | 16.5599            |

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| <b>EFFECTIVE DATE</b>       | 28/03/2023   |

**DETAILS ABOUT THE ADJUSTMENT**

|                            |  |
|----------------------------|--|
| <b>ADJUSTMENT CRITERIA</b> | In order to maintain unchanged the economic position of investors in Certificates issued by UniCredit SpA on TUI AG (TUIGn.DE), the Strike and other relevant values are changed as specified in the table below. Other Terms and Conditions remain unchanged, especially regarding the remaining Basket Components. |
| <b>DERIVATIVE MARKET</b>   | EUREX  |

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| Cod Isin     | Underlying | Strike Info Old | Strike Info |
|--------------|------------|-----------------|-------------|
| IT0005435471 | TUI AG     | 42.836          | 22.6814     |