

**CORPORATE EVENT NOTICE:** Modifica delle caratteristiche del sottostante  
**UniCredit S.p.A.**

**SEDE DI NEGOZIAZIONE:** Milan

**DISPOSIZIONE:** MIL\_20240524\_12137\_TLX

**DATA:** 24/05/2024

**MERCATO:** EuroTLX

**OGGETTO: RETTIFICA MEDIANTE APPLICAZIONE DEL K FACTOR AVENTE A OGGETTO National Grid PLC / GB00BDR05C01 A DECORRERE DAL 27/05/2024**

**1. Informazioni inerenti la Corporate action**

**DESCRIZIONE:** National Grid plc (NG.L) has announced a rights issue whereby shareholders can purchase 7 new shares for every 24 held, at a subscription price of 645 GBp per share. In addition, National Grid plc have declared a final ordinary dividend of 39.12 GBp.

**DATA DI EFFICACIA:** 24/05/2024

**2. Dettagli sulla modalità di rettifica**

**MERCATO DERIVATI:** ICE

**FATTORE DI RETTIFICA:** 0,9279

**CRITERIO DI RETTIFICA:** In order to maintain unchanged the economic position of investors in Certificates issued by UniCredit SpA, the Ki(initial) related to the relevant Basket Component National Grid plc relevant is changed as specified in the table below.

**DATA DI EFFICACIA EMITTENTE:** 24/05/2024

**3. Caratteristiche degli strumenti oggetto di rettifica**

<b>ISIN CODE</b>	IT0005559965	<b>CODICE EURONEXT</b>	NSCIT0555994	<b>MARKETING PRODUCT NAME</b>	Cash Collect Autocallable	<b>SEGMENTO DI NEGOZIAZIONE</b>	EuroTLX - Certificates Investment Segment
<b>VALORI CORRENTI</b>				<b>VALORI POST RETTIFICA</b>			
<b>STRIKE</b>				<b>STRIKE</b>			
<b>PARITY</b>				<b>PARITY</b>			
<b>LOWER BARRIER LEVEL</b>				<b>LOWER BARRIER LEVEL</b>			
<b>UPPER BARRIER LEVEL</b>				<b>UPPER BARRIER LEVEL</b>			

<b>INITIAL VALUE</b>		<b>INITIAL VALUE</b>	
<b>CAP</b>		<b>CAP</b>	
<b>FLOOR</b>		<b>FLOOR</b>	
<b>STRIKE INFO</b>	973,6	<b>STRIKE INFO</b>	903,4034
<b>LOWER BARRIER LEVEL INFO</b>		<b>LOWER BARRIER LEVEL INFO</b>	
<b>UPPER BARRIER LEVEL INFO</b>		<b>UPPER BARRIER LEVEL INFO</b>	
<b>NOTE</b>			

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<b>CORPORATE EVENT NOTICE:</b>	Change of underlying characteristics <b>UniCredit S.p.A.</b>
<b>LOCATION:</b>	Milan
<b>NOTICE:</b>	MIL_20240524_12137_TLX
<b>DATE:</b>	24/05/2024
<b>MARKET:</b>	EuroTLX

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**OBJECT: K FACTOR ADJUSTMENT RELATED TO National Grid PLC / GB00BDR05C01 WITH EFFECTIVE DATE AS OF 27/05/2024**

**1. General information about the corporate action**

**DESCRIPTION:** National Grid plc (NG.L) has announced a rights issue whereby shareholders can purchase 7 new shares for every 24 held, at a subscription price of 645 GBp per share. In addition, National Grid plc have declared a final ordinary dividend of 39.12 GBp.

**EFFECTIVE DATE:** 24/05/2024

**2. Adjustment details**

**DERIVATIVE MARKET:** ICE

**ADJUSTMENT FACTOR:** 0,9279

**ADJUSTMENT CRITERIA:** In order to maintain unchanged the economic position of investors in Certificates issued by UniCredit SpA, the Ki(initial) related to the relevant Basket Component National Grid plc relevant is changed as specified in the table below.

**ISSUER ADJUSTMENT EFFECTIVE DATE:**24/05/2024

**3. Features of adjusted financial instruments**

<b>ISIN CODE</b>	IT0005559965	<b>EURONEXT CODE</b>	NSCIT0555994	<b>MARKETING PRODUCT NAME</b>	Cash Collect Autocallable	<b>OFFICIAL SEGMENT</b>	EuroTLX - Cert-X - Investment Certificates Segment
<b>CURRENT VALUES</b>				<b>NEW VALUES POST ADJUSTMENT</b>			
<b>STRIKE</b>				<b>STRIKE</b>			
<b>PARITY</b>				<b>PARITY</b>			
<b>LOWER BARRIER LEVEL</b>				<b>LOWER BARRIER LEVEL</b>			
<b>UPPER BARRIER LEVEL</b>				<b>UPPER BARRIER LEVEL</b>			

<b>INITIAL VALUE</b>		<b>INITIAL VALUE</b>	
<b>CAP</b>		<b>CAP</b>	
<b>FLOOR</b>		<b>FLOOR</b>	
<b>STRIKE INFO</b>	973,6	<b>STRIKE INFO</b>	903,4034
<b>LOWER BARRIER LEVEL INFO</b>		<b>LOWER BARRIER LEVEL INFO</b>	
<b>UPPER BARRIER LEVEL INFO</b>		<b>UPPER BARRIER LEVEL INFO</b>	
<b>NOTES</b>			

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