

**CORPORATE EVENT NOTICE:** Modifica delle caratteristiche del sottostante  
**UniCredit Bank GmbH**  
**SEDE DI NEGOZIAZIONE:** Milan  
**DISPOSIZIONE:** MIL\_20240613\_13823\_SED  
**DATA:** 13/06/2024  
**MERCATO:** SeDeX

**OGGETTO: RETTIFICA MEDIANTE APPLICAZIONE DEL K FACTOR AVENTE A OGGETTO Alibaba Group Holding Ltd. ADR / US01609W1027 A DECORRERE DAL 14/06/2024**

**1. Informazioni inerenti la Corporate action**

**DESCRIZIONE:** Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depositary Share on top of a regular dividend of 1 USD per share.

**DATA DI EFFICACIA:** 13/06/2024

**2. Dettagli sulla modalità di rettifica**

**MERCATO DERIVATI:** OCC

**FATTORE DI RETTIFICA:** 0,99143302

**CRITERIO DI RETTIFICA:** The adjustable product data of UniCredit Bank GmbH Turbo Open End are updated as per K-Factor below with effective date 13th of June 2024.

**DATA DI EFFICACIA EMITTENTE:** 14/06/2024

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

ISIN CODE	DE000HD5DUJ9	CODICE Euronext	NSCITHD5DUJ9	MARKETING PRODUCT NAME	Turbo Open-End Long	SEGMENTO DI NEGOZIAZIONE	SeDeX - Leverage Certificates Segment
<b>VALORI CORRENTI</b>				<b>VALORI POST RETTIFICA</b>			
<b>STRIKE</b>	75,141977		<b>STRIKE</b>	74,498237			
<b>PARITY</b>	10		<b>PARITY</b>	9,914340101523			
<b>LOWER BARRIER LEVEL</b>	75,141977		<b>LOWER BARRIER LEVEL</b>	74,498237			
<b>UPPER BARRIER LEVEL</b>			<b>UPPER BARRIER LEVEL</b>				
<b>INITIAL VALUE</b>			<b>INITIAL VALUE</b>				

CAP		CAP	
FLOOR		FLOOR	
STRIKE INFO		STRIKE INFO	
LOWER BARRIER LEVEL INFO		LOWER BARRIER LEVEL INFO	
UPPER BARRIER LEVEL INFO		UPPER BARRIER LEVEL INFO	
NOTE			

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

ISIN CODE	DE000HD67PT	CODICE Euronext	NSCITHD67PT	MARKETING PRODUCT NAME	Turbo Open-End Short	SEGMENTO DI NEGOZIAZIONE	SeDeX - Leverage Certificates Segment
<b>VALORI CORRENTI</b>				<b>VALORI POST RETTIFICA</b>			
<b>STRIKE</b>	83,868725		<b>STRIKE</b>	83,150223			
<b>PARITY</b>	10		<b>PARITY</b>	9,914340101523			
<b>LOWER BARRIER LEVEL</b>			<b>LOWER BARRIER LEVEL</b>				
<b>UPPER BARRIER LEVEL</b>	83,868725		<b>UPPER BARRIER LEVEL</b>	83,150223			
<b>INITIAL VALUE</b>			<b>INITIAL VALUE</b>				
<b>CAP</b>			<b>CAP</b>				
<b>FLOOR</b>			<b>FLOOR</b>				

STRIKE INFO		STRIKE INFO	
LOWER BARRIER LEVEL INFO		LOWER BARRIER LEVEL INFO	
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<b>ISIN CODE</b>	DE000HC98EQ8	<b>CODICE Euronext</b>	NSCITHC98EQ8	<b>MARKETING PRODUCT NAME</b>	Turbo Open-End Short	<b>SEGMENTO DI NEGOZIAZIONE</b>	SeDeX - Leverage Certificates Segment
<b>VALORI CORRENTI</b>				<b>VALORI POST RETTIFICA</b>			
<b>STRIKE</b>		93,643451		<b>STRIKE</b>		92,841209	
<b>PARITY</b>		10		<b>PARITY</b>		9,914340101523	
<b>LOWER BARRIER LEVEL</b>				<b>LOWER BARRIER LEVEL</b>			
<b>UPPER BARRIER LEVEL</b>		93,643451		<b>UPPER BARRIER LEVEL</b>		92,841209	
<b>INITIAL VALUE</b>				<b>INITIAL VALUE</b>			
<b>CAP</b>				<b>CAP</b>			
<b>FLOOR</b>				<b>FLOOR</b>			
<b>STRIKE INFO</b>				<b>STRIKE INFO</b>			

LOWER BARRIER LEVEL INFO		LOWER BARRIER LEVEL INFO	
UPPER BARRIER LEVEL INFO		UPPER BARRIER LEVEL INFO	
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**3. Caratteristiche degli strumenti oggetto di rettifica**

ISIN CODE	DE000HD2P862	CODICE Euronext	NSCITHD2P862	MARKETING PRODUCT NAME	Turbo Open-End Long	SEGMENTO DI NEGOZIAZIONE	SeDeX - Leverage Certificates Segment
<b>VALORI CORRENTI</b>				<b>VALORI POST RETTIFICA</b>			
STRIKE	65,436129		STRIKE	64,875539			
PARITY	10		PARITY	9,914340101523			
LOWER BARRIER LEVEL	65,436129		LOWER BARRIER LEVEL	64,875539			
UPPER BARRIER LEVEL			UPPER BARRIER LEVEL				
INITIAL VALUE			INITIAL VALUE				
CAP			CAP				
FLOOR			FLOOR				
STRIKE INFO			STRIKE INFO				
LOWER BARRIER LEVEL INFO			LOWER BARRIER LEVEL INFO				

UPPER BARRIER LEVEL INFO		UPPER BARRIER LEVEL INFO	
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**3. Caratteristiche degli strumenti oggetto di rettifica**

ISIN CODE	DE000HD15JT3	CODICE EURONEXT	NSCITHD15JT3	MARKETING PRODUCT NAME	Turbo Open- End Long	SEGMENTO DI NEGOZIAZIONE	SeDeX - Leverage Certificates Segment
<b>VALORI CORRENTI</b>				<b>VALORI POST RETTIFICA</b>			
<b>STRIKE</b>	61,852722		<b>STRIKE</b>	61,322831			
<b>PARITY</b>	10		<b>PARITY</b>	9,914340101523			
<b>LOWER BARRIER LEVEL</b>	61,852722		<b>LOWER BARRIER LEVEL</b>	61,322831			
<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>			<b>STRIKE INFO</b>				
<b>LOWER BARRIER LEVEL INFO</b>			<b>LOWER BARRIER LEVEL INFO</b>				
<b>UPPER BARRIER LEVEL INFO</b>			<b>UPPER BARRIER LEVEL INFO</b>				

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

ISIN CODE	DE000HD1T1S	CODICE Euronext	NSCITHD1T1S	MARKETING PRODUCT NAME	Turbo Open-End Long	SEGMENTO DI NEGOZIAZIONE	SeDeX - Leverage Certificates Segment
<b>VALORI CORRENTI</b>				<b>VALORI POST RETTIFICA</b>			
<b>STRIKE</b>	63,947507			<b>STRIKE</b>	63,39967		
<b>PARITY</b>	10			<b>PARITY</b>	9,914340101523		
<b>LOWER BARRIER LEVEL</b>	63,947507			<b>LOWER BARRIER LEVEL</b>	63,39967		
<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>				<b>STRIKE INFO</b>			
<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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**3. Caratteristiche degli strumenti oggetto di rettifica**

ISIN CODE	DE000HD1ZF23	CODICE Euronext	NSCITHD1ZF23	MARKETING PRODUCT NAME	Turbo Open-End Long	SEGMENTO DI NEGOZIAZIONE	SeDeX - Leverage Certificates Segment
<b>VALORI CORRENTI</b>				<b>VALORI POST RETTIFICA</b>			
<b>STRIKE</b>	59,663023		<b>STRIKE</b>	59,151891			
<b>PARITY</b>	10		<b>PARITY</b>	9,914340101523			
<b>LOWER BARRIER LEVEL</b>	59,663023		<b>LOWER BARRIER LEVEL</b>	59,151891			
<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>			<b>STRIKE INFO</b>				
<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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**DATA DI EFFICACIA EMITTENTE:** 14/06/2024

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

ISIN CODE	DE000HD0UL96	CODICE Euronext	NSCITHD0UL96	MARKETING PRODUCT NAME	Turbo Open-End Long	SEGMENTO DI NEGOZIAZIONE	SeDeX - Leverage Certificates Segment
<b>VALORI CORRENTI</b>				<b>VALORI POST RETTIFICA</b>			
<b>STRIKE</b>	67,379078		<b>STRIKE</b>	66,801843			
<b>PARITY</b>	10		<b>PARITY</b>	9,914340101523			
<b>LOWER BARRIER LEVEL</b>	67,379078		<b>LOWER BARRIER LEVEL</b>	66,801843			
<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>			<b>STRIKE INFO</b>				
<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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**DATA DI EFFICACIA EMITTENTE:** 14/06/2024

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

ISIN CODE	DE000HC8T342	CODICE Euronext	NSCITHC8T342	MARKETING PRODUCT NAME	Turbo Open-End Short	SEGMENTO DI NEGOZIAZIONE	SeDeX - Leverage Certificates Segment
<b>VALORI CORRENTI</b>				<b>VALORI POST RETTIFICA</b>			
<b>STRIKE</b>	98,790483		<b>STRIKE</b>	97,944147			
<b>PARITY</b>	10		<b>PARITY</b>	9,914340101523			
<b>LOWER BARRIER LEVEL</b>			<b>LOWER BARRIER LEVEL</b>				
<b>UPPER BARRIER LEVEL</b>	98,790483		<b>UPPER BARRIER LEVEL</b>	97,944147			
<b>INITIAL VALUE</b>			<b>INITIAL VALUE</b>				
<b>CAP</b>			<b>CAP</b>				
<b>FLOOR</b>			<b>FLOOR</b>				
<b>STRIKE INFO</b>			<b>STRIKE INFO</b>				
<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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ISIN CODE	DE000HD5DU H3	CODICE EURONEXT	NSCITHD5DU H3	MARKETING PRODUCT NAME	Turbo Open- End Long	SEGMENTO DI NEGOZIAZIONE	SeDeX - Leverage Certificates Segment
<b>VALORI CORRENTI</b>				<b>VALORI POST RETTIFICA</b>			
<b>STRIKE</b>	72,114293		<b>STRIKE</b>	71,496491			
<b>PARITY</b>	10		<b>PARITY</b>	9,914340101523			
<b>LOWER BARRIER LEVEL</b>	72,114293		<b>LOWER BARRIER LEVEL</b>	71,496491			
<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>			<b>STRIKE INFO</b>				
<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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ISIN CODE	DE000HD50XD3	CODICE Euronext	NSCITHD50XD3	MARKETING PRODUCT NAME	Turbo Open-End Long	SEGMENTO DI NEGOZIAZIONE	SeDeX - Leverage Certificates Segment
<b>VALORI CORRENTI</b>				<b>VALORI POST RETTIFICA</b>			
<b>STRIKE</b>	70,330318		<b>STRIKE</b>	69,7278			
<b>PARITY</b>	10		<b>PARITY</b>	9,914340101523			
<b>LOWER BARRIER LEVEL</b>	70,330318		<b>LOWER BARRIER LEVEL</b>	69,7278			
<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>			<b>STRIKE INFO</b>				
<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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**CORPORATE EVENT NOTICE:** Change of underlying characteristics  
**UniCredit Bank GmbH**

**LOCATION:** Milan

**NOTICE:** MIL\_20240613\_13823\_SED

**DATE:** 13/06/2024

**MARKET:** SeDeX

**OBJECT: K FACTOR ADJUSTMENT RELATED TO Alibaba Group Holding Ltd. ADR / US01609W1027 WITH EFFECTIVE DATE AS OF 14/06/2024**

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

**DESCRIPTION:** Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depositary Share on top of a regular dividend of 1 USD per share.

**EFFECTIVE DATE:** 13/06/2024

**2. Adjustment details**

**DERIVATIVE MARKET:** OCC

**ADJUSTMENT FACTOR:** 0,99143302

**ADJUSTMENT CRITERIA:** The adjustable product data of UniCredit Bank GmbH Turbo Open End are updated as per K-Factor below with effective date 13th of June 2024.

**ISSUER ADJUSTMENT EFFECTIVE DATE:**14/06/2024

**3. Features of adjusted financial instruments**

ISIN CODE	DE000HD5DUJ9	EURONEXT CODE	NSCITHD5DUJ9	MARKETING PRODUCT NAME	Turbo Open-End Long	OFFICIAL SEGMENT	SeDeX - Leverage Certificates Segment
<b>CURRENT VALUES</b>				<b>NEW VALUES POST ADJUSTMENT</b>			
<b>STRIKE</b>	75,141977		<b>STRIKE</b>	74,498237			
<b>PARITY</b>	10		<b>PARITY</b>	9,914340101523			
<b>LOWER BARRIER LEVEL</b>	75,141977		<b>LOWER BARRIER LEVEL</b>	74,498237			
<b>UPPER BARRIER LEVEL</b>			<b>UPPER BARRIER LEVEL</b>				
<b>INITIAL VALUE</b>			<b>INITIAL VALUE</b>				

CAP		CAP	
FLOOR		FLOOR	
STRIKE INFO		STRIKE INFO	
LOWER BARRIER LEVEL INFO		LOWER BARRIER LEVEL INFO	
UPPER BARRIER LEVEL INFO		UPPER BARRIER LEVEL INFO	
NOTES			

**OBJECT: K FACTOR ADJUSTMENT RELATED TO Alibaba Group Holding Ltd. ADR / US01609W1027 WITH EFFECTIVE DATE AS OF 14/06/2024**

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

**DESCRIPTION:** Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depositary Share on top of a regular dividend of 1 USD per share.

**EFFECTIVE DATE:** 13/06/2024

**2. Adjustment details**

**DERIVATIVE MARKET:** OCC

**ADJUSTMENT FACTOR:** 0,99143302

**ADJUSTMENT CRITERIA:** The adjustable product data of UniCredit Bank GmbH Turbo Open End are updated as per K-Factor below with effective date 13th of June 2024.

**ISSUER ADJUSTMENT EFFECTIVE DATE:**14/06/2024

**3. Features of adjusted financial instruments**

ISIN CODE	DE000HD67PT	EURONEXT CODE	NSCITHD67PT	MARKETING PRODUCT NAME	Turbo Open-End Short	OFFICIAL SEGMENT	SeDeX - Leverage Certificates Segment
<b>CURRENT VALUES</b>				<b>NEW VALUES POST ADJUSTMENT</b>			
<b>STRIKE</b>	83,868725		<b>STRIKE</b>	83,150223			
<b>PARITY</b>	10		<b>PARITY</b>	9,914340101523			
<b>LOWER BARRIER LEVEL</b>			<b>LOWER BARRIER LEVEL</b>				
<b>UPPER BARRIER LEVEL</b>	83,868725		<b>UPPER BARRIER LEVEL</b>	83,150223			
<b>INITIAL VALUE</b>			<b>INITIAL VALUE</b>				
<b>CAP</b>			<b>CAP</b>				
<b>FLOOR</b>			<b>FLOOR</b>				

STRIKE INFO		STRIKE INFO	
LOWER BARRIER LEVEL INFO		LOWER BARRIER LEVEL INFO	
UPPER BARRIER LEVEL INFO		UPPER BARRIER LEVEL INFO	
NOTES			

**OBJECT: K FACTOR ADJUSTMENT RELATED TO Alibaba Group Holding Ltd. ADR / US01609W1027 WITH EFFECTIVE DATE AS OF 14/06/2024**

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

**DESCRIPTION:** Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depositary Share on top of a regular dividend of 1 USD per share.

**EFFECTIVE DATE:** 13/06/2024

**2. Adjustment details**

**DERIVATIVE MARKET:** OCC

**ADJUSTMENT FACTOR:** 0,99143302

**ADJUSTMENT CRITERIA:** The adjustable product data of UniCredit Bank GmbH Turbo Open End are updated as per K-Factor below with effective date 13th of June 2024.

**ISSUER ADJUSTMENT EFFECTIVE DATE:**14/06/2024

**3. Features of adjusted financial instruments**

ISIN CODE	DE000HC98EQ8	EURONEXT CODE	NSCITHC98EQ8	MARKETING PRODUCT NAME	Turbo Open-End Short	OFFICIAL SEGMENT	SeDeX - Leverage Certificates Segment
CURRENT VALUES				NEW VALUES POST ADJUSTMENT			
STRIKE		93,643451		STRIKE		92,841209	
PARITY		10		PARITY		9,914340101523	
LOWER BARRIER LEVEL				LOWER BARRIER LEVEL			
UPPER BARRIER LEVEL		93,643451		UPPER BARRIER LEVEL		92,841209	
INITIAL VALUE				INITIAL VALUE			
CAP				CAP			
FLOOR				FLOOR			
STRIKE INFO				STRIKE INFO			
LOWER BARRIER LEVEL				LOWER BARRIER LEVEL			

INFO		INFO	
UPPER BARRIER LEVEL		UPPER BARRIER LEVEL	
INFO		INFO	
NOTES			

**OBJECT: K FACTOR ADJUSTMENT RELATED TO Alibaba Group Holding Ltd. ADR / US01609W1027 WITH EFFECTIVE DATE AS OF 14/06/2024**

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

**DESCRIPTION:** Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depositary Share on top of a regular dividend of 1 USD per share.

**EFFECTIVE DATE:** 13/06/2024

**2. Adjustment details**

**DERIVATIVE MARKET:** OCC

**ADJUSTMENT FACTOR:** 0,99143302

**ADJUSTMENT CRITERIA:** The adjustable product data of UniCredit Bank GmbH Turbo Open End are updated as per K-Factor below with effective date 13th of June 2024.

**ISSUER ADJUSTMENT EFFECTIVE DATE:**14/06/2024

**3. Features of adjusted financial instruments**

<b>ISIN CODE</b>	DE000HD2P862	<b>EURONEXT CODE</b>	NSCITHD2P862	<b>MARKETING PRODUCT NAME</b>	Turbo Open-End Long	<b>OFFICIAL SEGMENT</b>	SeDeX - Leverage Certificates Segment
<b>CURRENT VALUES</b>				<b>NEW VALUES POST ADJUSTMENT</b>			
<b>STRIKE</b>	65,436129	<b>STRIKE</b>	64,875539	<b>STRIKE</b>	64,875539	<b>STRIKE</b>	64,875539
<b>PARITY</b>	10	<b>PARITY</b>	9,914340101523	<b>PARITY</b>	9,914340101523	<b>PARITY</b>	9,914340101523
<b>LOWER BARRIER LEVEL</b>	65,436129	<b>LOWER BARRIER LEVEL</b>	64,875539	<b>LOWER BARRIER LEVEL</b>	64,875539	<b>LOWER BARRIER LEVEL</b>	64,875539
<b>UPPER BARRIER LEVEL</b>		<b>UPPER BARRIER LEVEL</b>		<b>UPPER BARRIER LEVEL</b>		<b>UPPER BARRIER LEVEL</b>	
<b>INITIAL VALUE</b>		<b>INITIAL VALUE</b>		<b>INITIAL VALUE</b>		<b>INITIAL VALUE</b>	
<b>CAP</b>		<b>CAP</b>		<b>CAP</b>		<b>CAP</b>	
<b>FLOOR</b>		<b>FLOOR</b>		<b>FLOOR</b>		<b>FLOOR</b>	
<b>STRIKE INFO</b>		<b>STRIKE INFO</b>		<b>STRIKE INFO</b>		<b>STRIKE INFO</b>	
<b>LOWER BARRIER LEVEL INFO</b>		<b>LOWER BARRIER LEVEL INFO</b>		<b>LOWER BARRIER LEVEL INFO</b>		<b>LOWER BARRIER LEVEL INFO</b>	
<b>UPPER BARRIER LEVEL</b>		<b>UPPER BARRIER LEVEL</b>		<b>UPPER BARRIER LEVEL</b>		<b>UPPER BARRIER LEVEL</b>	



INFO		INFO	
NOTES			

**OBJECT: K FACTOR ADJUSTMENT RELATED TO Alibaba Group Holding Ltd. ADR / US01609W1027 WITH EFFECTIVE DATE AS OF 14/06/2024**

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

**DESCRIPTION:** Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depositary Share on top of a regular dividend of 1 USD per share.

**EFFECTIVE DATE:** 13/06/2024

**2. Adjustment details**

**DERIVATIVE MARKET:** OCC

**ADJUSTMENT FACTOR:** 0,99143302

**ADJUSTMENT CRITERIA:** The adjustable product data of UniCredit Bank GmbH Turbo Open End are updated as per K-Factor below with effective date 13th of June 2024.

**ISSUER ADJUSTMENT EFFECTIVE DATE:**14/06/2024

**3. Features of adjusted financial instruments**

ISIN CODE	DE000HD15JT3	EURONEXT CODE	NSCITHD15JT3	MARKETING PRODUCT NAME	Turbo Open-End Long	OFFICIAL SEGMENT	SeDeX - Leverage Certificates Segment
<b>CURRENT VALUES</b>				<b>NEW VALUES POST ADJUSTMENT</b>			
<b>STRIKE</b>	61,852722		<b>STRIKE</b>	61,322831			
<b>PARITY</b>	10		<b>PARITY</b>	9,914340101523			
<b>LOWER BARRIER LEVEL</b>	61,852722		<b>LOWER BARRIER LEVEL</b>	61,322831			
<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>			<b>STRIKE INFO</b>				
<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>							

**OBJECT: K FACTOR ADJUSTMENT RELATED TO Alibaba Group Holding Ltd. ADR / US01609W1027 WITH EFFECTIVE DATE AS OF 14/06/2024**

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

**DESCRIPTION:** Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depositary Share on top of a regular dividend of 1 USD per share.

**EFFECTIVE DATE:** 13/06/2024

**2. Adjustment details**

**DERIVATIVE MARKET:** OCC

**ADJUSTMENT FACTOR:** 0,99143302

**ADJUSTMENT CRITERIA:** The adjustable product data of UniCredit Bank GmbH Turbo Open End are updated as per K-Factor below with effective date 13th of June 2024.

**ISSUER ADJUSTMENT EFFECTIVE DATE:**14/06/2024

**3. Features of adjusted financial instruments**

ISIN CODE	DE000HD1T1S1	EURONEXT CODE	NSCITHD1T1S1	MARKETING PRODUCT NAME	Turbo Open-End Long	OFFICIAL SEGMENT	SeDeX - Leverage Certificates Segment
<b>CURRENT VALUES</b>				<b>NEW VALUES POST ADJUSTMENT</b>			
<b>STRIKE</b>	63,947507			<b>STRIKE</b>	63,39967		
<b>PARITY</b>	10			<b>PARITY</b>	9,914340101523		
<b>LOWER BARRIER LEVEL</b>	63,947507			<b>LOWER BARRIER LEVEL</b>	63,39967		
<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>				<b>STRIKE INFO</b>			
<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>							

**OBJECT: K FACTOR ADJUSTMENT RELATED TO Alibaba Group Holding Ltd. ADR / US01609W1027 WITH EFFECTIVE DATE AS OF 14/06/2024**

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

**DESCRIPTION:** Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depositary Share on top of a regular dividend of 1 USD per share.

**EFFECTIVE DATE:** 13/06/2024

**2. Adjustment details**

**DERIVATIVE MARKET:** OCC

**ADJUSTMENT FACTOR:** 0,99143302

**ADJUSTMENT CRITERIA:** The adjustable product data of UniCredit Bank GmbH Turbo Open End are updated as per K-Factor below with effective date 13th of June 2024.

**ISSUER ADJUSTMENT EFFECTIVE DATE:**14/06/2024

**3. Features of adjusted financial instruments**

<b>ISIN CODE</b>	DE000HD1ZF23	<b>EURONEXT CODE</b>	NSCITHD1ZF23	<b>MARKETING PRODUCT NAME</b>	Turbo Open-End Long	<b>OFFICIAL SEGMENT</b>	SeDeX - Leverage Certificates Segment
<b>CURRENT VALUES</b>				<b>NEW VALUES POST ADJUSTMENT</b>			
<b>STRIKE</b>	59,663023		<b>STRIKE</b>	59,151891			
<b>PARITY</b>	10		<b>PARITY</b>	9,914340101523			
<b>LOWER BARRIER LEVEL</b>	59,663023		<b>LOWER BARRIER LEVEL</b>	59,151891			
<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>			<b>STRIKE INFO</b>				
<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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**OBJECT: K FACTOR ADJUSTMENT RELATED TO Alibaba Group Holding Ltd. ADR / US01609W1027 WITH EFFECTIVE DATE AS OF 14/06/2024**

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

**DESCRIPTION:** Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depositary Share on top of a regular dividend of 1 USD per share.

**EFFECTIVE DATE:** 13/06/2024

**2. Adjustment details**

**DERIVATIVE MARKET:** OCC

**ADJUSTMENT FACTOR:** 0,99143302

**ADJUSTMENT CRITERIA:** The adjustable product data of UniCredit Bank GmbH Turbo Open End are updated as per K-Factor below with effective date 13th of June 2024.

**ISSUER ADJUSTMENT EFFECTIVE DATE:**14/06/2024

**3. Features of adjusted financial instruments**

<b>ISIN CODE</b>	DE000HD0UL96	<b>EURONEXT CODE</b>	NSCITHD0UL96	<b>MARKETING PRODUCT NAME</b>	Turbo Open-End Long	<b>OFFICIAL SEGMENT</b>	SeDeX - Leverage Certificates Segment
<b>CURRENT VALUES</b>				<b>NEW VALUES POST ADJUSTMENT</b>			
<b>STRIKE</b>	67,379078			<b>STRIKE</b>	66,801843		
<b>PARITY</b>	10			<b>PARITY</b>	9,914340101523		
<b>LOWER BARRIER LEVEL</b>	67,379078			<b>LOWER BARRIER LEVEL</b>	66,801843		
<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>				<b>STRIKE INFO</b>			
<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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**OBJECT: K FACTOR ADJUSTMENT RELATED TO Alibaba Group Holding Ltd. ADR / US01609W1027 WITH EFFECTIVE DATE AS OF 14/06/2024**

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

**DESCRIPTION:** Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depositary Share on top of a regular dividend of 1 USD per share.

**EFFECTIVE DATE:** 13/06/2024

**2. Adjustment details**

**DERIVATIVE MARKET:** OCC

**ADJUSTMENT FACTOR:** 0,99143302

**ADJUSTMENT CRITERIA:** The adjustable product data of UniCredit Bank GmbH Turbo Open End are updated as per K-Factor below with effective date 13th of June 2024.

**ISSUER ADJUSTMENT EFFECTIVE DATE:**14/06/2024

**3. Features of adjusted financial instruments**

ISIN CODE	DE000HC8T342	EURONEXT CODE	NSCITHC8T342	MARKETING PRODUCT NAME	Turbo Open-End Short	OFFICIAL SEGMENT	SeDeX - Leverage Certificates Segment
<b>CURRENT VALUES</b>				<b>NEW VALUES POST ADJUSTMENT</b>			
<b>STRIKE</b>	98,790483		<b>STRIKE</b>	97,944147			
<b>PARITY</b>	10		<b>PARITY</b>	9,914340101523			
<b>LOWER BARRIER LEVEL</b>			<b>LOWER BARRIER LEVEL</b>				
<b>UPPER BARRIER LEVEL</b>	98,790483		<b>UPPER BARRIER LEVEL</b>	97,944147			
<b>INITIAL VALUE</b>			<b>INITIAL VALUE</b>				
<b>CAP</b>			<b>CAP</b>				
<b>FLOOR</b>			<b>FLOOR</b>				
<b>STRIKE INFO</b>			<b>STRIKE INFO</b>				
<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>							

**OBJECT: K FACTOR ADJUSTMENT RELATED TO Alibaba Group Holding Ltd. ADR / US01609W1027 WITH EFFECTIVE DATE AS OF 14/06/2024**

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

**DESCRIPTION:** Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depositary Share on top of a regular dividend of 1 USD per share.

EFFECTIVE DATE: 13/06/2024

**2. Adjustment details**

DERIVATIVE MARKET: OCC

ADJUSTMENT FACTOR: 0,99143302

ADJUSTMENT CRITERIA: The adjustable product data of UniCredit Bank GmbH Turbo Open End are updated as per K-Factor below with effective date 13th of June 2024.

ISSUER ADJUSTMENT EFFECTIVE DATE:14/06/2024

**3. Features of adjusted financial instruments**

ISIN CODE	DE000HD5DU H3	EURONEXT CODE	NSCITHD5DU H3	MARKETING PRODUCT NAME	Turbo Open- End Long	OFFICIAL SEGMENT	SeDeX - Leverage Certificates Segment
<b>CURRENT VALUES</b>				<b>NEW VALUES POST ADJUSTMENT</b>			
<b>STRIKE</b>		72,114293		<b>STRIKE</b>		71,496491	
<b>PARITY</b>		10		<b>PARITY</b>		9,914340101523	
<b>LOWER BARRIER LEVEL</b>		72,114293		<b>LOWER BARRIER LEVEL</b>		71,496491	
<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>				<b>STRIKE INFO</b>			
<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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**OBJECT: K FACTOR ADJUSTMENT RELATED TO Alibaba Group Holding Ltd. ADR / US01609W1027 WITH EFFECTIVE DATE AS OF 14/06/2024**

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

**DESCRIPTION:** Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depositary Share on top of a regular dividend of 1 USD per share.

EFFECTIVE DATE: 13/06/2024

## 2. Adjustment details

**DERIVATIVE MARKET:** OCC

**ADJUSTMENT FACTOR:** 0,99143302

**ADJUSTMENT CRITERIA:** The adjustable product data of UniCredit Bank GmbH Turbo Open End are updated as per K-Factor below with effective date 13th of June 2024.

**ISSUER ADJUSTMENT EFFECTIVE DATE:**14/06/2024

## 3. Features of adjusted financial instruments

ISIN CODE	DE000HD50XD3	EURONEXT CODE	NSCITHD50XD3	MARKETING PRODUCT NAME	Turbo Open-End Long	OFFICIAL SEGMENT	SeDeX - Leverage Certificates Segment
<b>CURRENT VALUES</b>				<b>NEW VALUES POST ADJUSTMENT</b>			
<b>STRIKE</b>	70,330318		<b>STRIKE</b>	69,7278			
<b>PARITY</b>	10		<b>PARITY</b>	9,914340101523			
<b>LOWER BARRIER LEVEL</b>	70,330318		<b>LOWER BARRIER LEVEL</b>	69,7278			
<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>			<b>STRIKE INFO</b>				
<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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**CORPORATE EVENT NOTICE:** Modifica delle caratteristiche del sottostante  
**UniCredit Bank GmbH**  
**SEDE DI NEGOZIAZIONE:** Milan  
**DISPOSIZIONE:** MIL\_20240613\_13824\_SED  
**DATA:** 13/06/2024  
**MERCATO:** SeDeX

**OGGETTO: RETTIFICA MEDIANTE APPLICAZIONE DEL K FACTOR AVENTE A OGGETTO Alibaba Group Holding Ltd. ADR / US01609W1027 A DECORRERE DAL 14/06/2024**

**1. Informazioni inerenti la Corporate action**

**DESCRIZIONE:** Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depositary Share on top of a regular dividend of 1 USD per share.

**DATA DI EFFICACIA:** 13/06/2024

**2. Dettagli sulla modalità di rettifica**

**MERCATO DERIVATI:** OCC

**FATTORE DI RETTIFICA:** 0,99143302

**CRITERIO DI RETTIFICA:** The adjustable product data of UniCredit Bank GmbH Covered Warrants are updated as per K-Factor below with effective date 13th of June 2024.

**DATA DI EFFICACIA EMITTENTE:** 14/06/2024

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

ISIN CODE	DE000HD0B1D4	CODICE Euronext	NSCIT00HD0B7	MARKETING PRODUCT NAME	Plain Vanilla Warrant Put	SEGMENTO DI NEGOZIAZIONE	SeDeX - Plain Vanilla Segment
<b>VALORI CORRENTI</b>				<b>VALORI POST RETTIFICA</b>			
<b>STRIKE</b>	90		<b>STRIKE</b>	89,229			
<b>PARITY</b>	10		<b>PARITY</b>	9,910802775025			
<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>				

FLOOR		FLOOR	
STRIKE INFO		STRIKE INFO	
LOWER BARRIER LEVEL INFO		LOWER BARRIER LEVEL INFO	
UPPER BARRIER LEVEL INFO		UPPER BARRIER LEVEL INFO	
NOTE			

**OGGETTO: RETTIFICA MEDIANTE APPLICAZIONE DEL K FACTOR AVENTE A OGGETTO Alibaba Group Holding Ltd. ADR / US01609W1027 A DECORRERE DAL 14/06/2024**

**1. Informazioni inerenti la Corporate action**

**DESCRIZIONE:** Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depositary Share on top of a regular dividend of 1 USD per share.

**DATA DI EFFICACIA:** 13/06/2024

**2. Dettagli sulla modalità di rettifica**

**MERCATO DERIVATI:** OCC

**FATTORE DI RETTIFICA:** 0,99143302

**CRITERIO DI RETTIFICA:** The adjustable product data of UniCredit Bank GmbH Covered Warrants are updated as per K-Factor below with effective date 13th of June 2024.

**DATA DI EFFICACIA EMITTENTE:** 14/06/2024

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

<b>ISIN CODE</b>	DE000HD1W4 15	<b>CODICE EURONEXT</b>	NSCITHD1W4 15	<b>MARKETING PRODUCT NAME</b>	Plain Vanilla Warrant Call	<b>SEGMENTO DI NEGOZIAZIONE</b>	SeDeX - Plain Vanilla Segment
<b>VALORI CORRENTI</b>				<b>VALORI POST RETTIFICA</b>			
<b>STRIKE</b>	85		<b>STRIKE</b>	84,2718			
<b>PARITY</b>	10		<b>PARITY</b>	9,910802775025			
<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>			<b>STRIKE INFO</b>				

LOWER BARRIER LEVEL INFO		LOWER BARRIER LEVEL INFO	
UPPER BARRIER LEVEL INFO		UPPER BARRIER LEVEL INFO	
NOTE			

**OGGETTO: RETTIFICA MEDIANTE APPLICAZIONE DEL K FACTOR AVENTE A OGGETTO Alibaba Group Holding Ltd. ADR / US01609W1027 A DECORRERE DAL 14/06/2024**

**1. Informazioni inerenti la Corporate action**

**DESCRIZIONE:** Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depository Share on top of a regular dividend of 1 USD per share.

**DATA DI EFFICACIA:** 13/06/2024

**2. Dettagli sulla modalità di rettifica**

**MERCATO DERIVATI:** OCC

**FATTORE DI RETTIFICA:** 0,99143302

**CRITERIO DI RETTIFICA:** The adjustable product data of UniCredit Bank GmbH Covered Warrants are updated as per K-Factor below with effective date 13th of June 2024.

**DATA DI EFFICACIA EMITTENTE:** 14/06/2024

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

ISIN CODE	DE000HD4S7V0	CODICE EURONEXT	NSCITHD4S7V0	MARKETING PRODUCT NAME	Plain Vanilla Warrant Put	SEGMENTO DI NEGOZIAZIONE	SeDeX - Plain Vanilla Segment
<b>VALORI CORRENTI</b>				<b>VALORI POST RETTIFICA</b>			
STRIKE	60			STRIKE		59,486	
PARITY	10			PARITY		9,910802775025	
LOWER BARRIER LEVEL				LOWER BARRIER LEVEL			
UPPER BARRIER LEVEL				UPPER BARRIER LEVEL			
INITIAL VALUE				INITIAL VALUE			
CAP				CAP			
FLOOR				FLOOR			
STRIKE INFO				STRIKE INFO			
LOWER BARRIER LEVEL INFO				LOWER BARRIER LEVEL INFO			

UPPER BARRIER LEVEL INFO		UPPER BARRIER LEVEL INFO	
NOTE			

**OGGETTO: RETTIFICA MEDIANTE APPLICAZIONE DEL K FACTOR AVENTE A OGGETTO Alibaba Group Holding Ltd. ADR / US01609W1027 A DECORRERE DAL 14/06/2024**

**1. Informazioni inerenti la Corporate action**

**DESCRIZIONE:** Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depository Share on top of a regular dividend of 1 USD per share.

**DATA DI EFFICACIA:** 13/06/2024

**2. Dettagli sulla modalità di rettifica**

**MERCATO DERIVATI:** OCC

**FATTORE DI RETTIFICA:** 0,99143302

**CRITERIO DI RETTIFICA:** The adjustable product data of UniCredit Bank GmbH Covered Warrants are updated as per K-Factor below with effective date 13th of June 2024.

**DATA DI EFFICACIA EMITTENTE:** 14/06/2024

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

<b>ISIN CODE</b>	DE000HC66G87	<b>CODICE EURONEXT</b>	NSCITHC66G87	<b>MARKETING PRODUCT NAME</b>	Plain Vanilla Warrant Put	<b>SEGMENTO DI NEGOZIAZIONE</b>	SeDeX - Plain Vanilla Segment
<b>VALORI CORRENTI</b>				<b>VALORI POST RETTIFICA</b>			
<b>STRIKE</b>	80		<b>STRIKE</b>	79,3146			
<b>PARITY</b>	100		<b>PARITY</b>	99,009900990099			
<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>			<b>STRIKE INFO</b>				
<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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**OGGETTO: RETTIFICA MEDIANTE APPLICAZIONE DEL K FACTOR AVENTE A OGGETTO Alibaba Group Holding Ltd. ADR / US01609W1027 A DECORRERE DAL 14/06/2024**

**1. Informazioni inerenti la Corporate action**

**DESCRIZIONE:** Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depositary Share on top of a regular dividend of 1 USD per share.

**DATA DI EFFICACIA:** 13/06/2024

**2. Dettagli sulla modalità di rettifica**

**MERCATO DERIVATI:** OCC

**FATTORE DI RETTIFICA:** 0,99143302

**CRITERIO DI RETTIFICA:** The adjustable product data of UniCredit Bank GmbH Covered Warrants are updated as per K-Factor below with effective date 13th of June 2024.

**DATA DI EFFICACIA EMITTENTE:** 14/06/2024

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

<b>ISIN CODE</b>	DE000HD1F790	<b>CODICE Euronext</b>	NSCITHD1F790	<b>MARKETING PRODUCT NAME</b>	Plain Vanilla Warrant Call	<b>SEGMENTO DI NEGOZIAZIONE</b>	SeDeX - Plain Vanilla Segment
<b>VALORI CORRENTI</b>				<b>VALORI POST RETTIFICA</b>			
<b>STRIKE</b>	85			<b>STRIKE</b>	84,2718		
<b>PARITY</b>	10			<b>PARITY</b>	9,910802775025		
<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>				<b>STRIKE INFO</b>			
<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>							

**OGGETTO: RETTIFICA MEDIANTE APPLICAZIONE DEL K FACTOR AVENTE A OGGETTO Alibaba Group Holding Ltd. ADR / US01609W1027 A DECORRERE DAL 14/06/2024**

**1. Informazioni inerenti la Corporate action**

**DESCRIZIONE:** Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depositary Share on top of a regular dividend of 1 USD per share.

**DATA DI EFFICACIA:** 13/06/2024

**2. Dettagli sulla modalità di rettifica**

**MERCATO DERIVATI:** OCC

**FATTORE DI RETTIFICA:** 0,99143302

**CRITERIO DI RETTIFICA:** The adjustable product data of UniCredit Bank GmbH Covered Warrants are updated as per K-Factor below with effective date 13th of June 2024.

**DATA DI EFFICACIA EMITTENTE:** 14/06/2024

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

<b>ISIN CODE</b>	DE000HD0B1C6	<b>CODICE Euronext</b>	NSCITHD0B1C6	<b>MARKETING PRODUCT NAME</b>	Plain Vanilla Warrant Put	<b>SEGMENTO DI NEGOZIAZIONE</b>	SeDeX - Plain Vanilla Segment
<b>VALORI CORRENTI</b>				<b>VALORI POST RETTIFICA</b>			
<b>STRIKE</b>	70		<b>STRIKE</b>	69,4003			
<b>PARITY</b>	10		<b>PARITY</b>	9,910802775025			
<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>			<b>STRIKE INFO</b>				
<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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**OGGETTO: RETTIFICA MEDIANTE APPLICAZIONE DEL K FACTOR AVENTE A OGGETTO Alibaba Group Holding Ltd. ADR / US01609W1027 A DECORRERE DAL 14/06/2024**

### 1. Informazioni inerenti la Corporate action

**DESCRIZIONE:** Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depositary Share on top of a regular dividend of 1 USD per share.

**DATA DI EFFICACIA:** 13/06/2024

### 2. Dettagli sulla modalità di rettifica

**MERCATO DERIVATI:** OCC

**FATTORE DI RETTIFICA:** 0,99143302

**CRITERIO DI RETTIFICA:** The adjustable product data of UniCredit Bank GmbH Covered Warrants are updated as per K-Factor below with effective date 13th of June 2024.

**DATA DI EFFICACIA EMITTENTE:** 14/06/2024

### 3. Caratteristiche degli strumenti oggetto di rettifica

<b>ISIN CODE</b>	DE000HC99A92	<b>CODICE EURONEXT</b>	NSCITHC99A92	<b>MARKETING PRODUCT NAME</b>	Plain Vanilla Warrant Call	<b>SEGMENTO DI NEGOZIAZIONE</b>	SeDeX - Plain Vanilla Segment
<b>VALORI CORRENTI</b>				<b>VALORI POST RETTIFICA</b>			
<b>STRIKE</b>	100			<b>STRIKE</b>	99,1433		
<b>PARITY</b>	10			<b>PARITY</b>	9,910802775025		
<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>				<b>STRIKE INFO</b>			
<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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**OGGETTO: RETTIFICA MEDIANTE APPLICAZIONE DEL K FACTOR AVENTE A OGGETTO Alibaba Group Holding Ltd. ADR / US01609W1027 A DECORRERE DAL 14/06/2024**

### 1. Informazioni inerenti la Corporate action

**DESCRIZIONE:** Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depositary Share on top of a regular dividend of 1 USD per share.

**DATA DI EFFICACIA:** 13/06/2024

**2. Dettagli sulla modalità di rettifica**

**MERCATO DERIVATI:** OCC

**FATTORE DI RETTIFICA:** 0,99143302

**CRITERIO DI RETTIFICA:** The adjustable product data of UniCredit Bank GmbH Covered Warrants are updated as per K-Factor below with effective date 13th of June 2024.

**DATA DI EFFICACIA EMITTENTE:** 14/06/2024

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

<b>ISIN CODE</b>	DE000HD1T2 W1	<b>CODICE EURONEXT</b>	NSCITHD1T2 W1	<b>MARKETING PRODUCT NAME</b>	Plain Vanilla Warrant Call	<b>SEGMENTO DI NEGOZIAZIONE</b>	SeDeX - Plain Vanilla Segment
<b>VALORI CORRENTI</b>				<b>VALORI POST RETTIFICA</b>			
<b>STRIKE</b>	110		<b>STRIKE</b>	109,0576			
<b>PARITY</b>	10		<b>PARITY</b>	9,910802775025			
<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>			<b>STRIKE INFO</b>				
<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>							

**OGGETTO: RETTIFICA MEDIANTE APPLICAZIONE DEL K FACTOR AVENTE A OGGETTO Alibaba Group Holding Ltd. ADR / US01609W1027 A DECORRERE DAL 14/06/2024**

**1. Informazioni inerenti la Corporate action**

**DESCRIZIONE:** Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depositary Share on top of a regular dividend of 1 USD per share.



DATA DI EFFICACIA: 13/06/2024

**2. Dettagli sulla modalità di rettifica**

MERCATO DERIVATI: OCC

FATTORE DI RETTIFICA: 0,99143302

CRITERIO DI RETTIFICA: The adjustable product data of UniCredit Bank GmbH Covered Warrants are updated as per K-Factor below with effective date 13th of June 2024.

DATA DI EFFICACIA EMITTENTE: 14/06/2024

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

ISIN CODE	DE000HD1T2X9	CODICE Euronext	NSCITHD1T2X9	MARKETING PRODUCT NAME	Plain Vanilla Warrant Put	SEGMENTO DI NEGOZIAZIONE	SeDeX - Plain Vanilla Segment
<b>VALORI CORRENTI</b>				<b>VALORI POST RETTIFICA</b>			
STRIKE	60		STRIKE	59,486			
PARITY	10		PARITY	9,910802775025			
LOWER BARRIER LEVEL			LOWER BARRIER LEVEL				
UPPER BARRIER LEVEL			UPPER BARRIER LEVEL				
INITIAL VALUE			INITIAL VALUE				
CAP			CAP				
FLOOR			FLOOR				
STRIKE INFO			STRIKE INFO				
LOWER BARRIER LEVEL INFO			LOWER BARRIER LEVEL INFO				
UPPER BARRIER LEVEL INFO			UPPER BARRIER LEVEL INFO				
NOTE							

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**OGGETTO: RETTIFICA MEDIANTE APPLICAZIONE DEL K FACTOR AVENTE A OGGETTO Alibaba Group Holding Ltd. ADR / US01609W1027 A DECORRERE DAL 14/06/2024**

**1. Informazioni inerenti la Corporate action**

DESCRIZIONE: Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depositary Share on top of a regular dividend of 1 USD per share.

DATA DI EFFICACIA: 13/06/2024

**2. Dettagli sulla modalità di rettifica**

MERCATO DERIVATI: OCC

FATTORE DI RETTIFICA: 0,99143302

CRITERIO DI RETTIFICA: The adjustable product data of UniCredit Bank GmbH Covered Warrants are updated as per K-Factor below with effective date 13th of June 2024.

DATA DI EFFICACIA EMITTENTE: 14/06/2024

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

ISIN CODE	DE000HC92J25	CODICE EURONEXT	NSCITHC92J25	MARKETING PRODUCT NAME	Plain Vanilla Warrant Put	SEGMENTO DI NEGOZIAZIONE	SeDeX - Plain Vanilla Segment
VALORI CORRENTI				VALORI POST RETTIFICA			
STRIKE	90			STRIKE	89,229		
PARITY	10			PARITY	9,910802775025		
LOWER BARRIER LEVEL				LOWER BARRIER LEVEL			
UPPER BARRIER LEVEL				UPPER BARRIER LEVEL			
INITIAL VALUE				INITIAL VALUE			
CAP				CAP			
FLOOR				FLOOR			
STRIKE INFO				STRIKE INFO			
LOWER BARRIER LEVEL INFO				LOWER BARRIER LEVEL INFO			
UPPER BARRIER LEVEL INFO				UPPER BARRIER LEVEL INFO			
NOTE							

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**OGGETTO: RETTIFICA MEDIANTE APPLICAZIONE DEL K FACTOR AVENTE A OGGETTO Alibaba Group Holding Ltd. ADR / US01609W1027 A DECORRERE DAL 14/06/2024**

**1. Informazioni inerenti la Corporate action**

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DATA DI EFFICACIA: 13/06/2024

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MERCATO DERIVATI: OCC

FATTORE DI RETTIFICA: 0,99143302

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**DATA DI EFFICACIA EMITTENTE:** 14/06/2024

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

<b>ISIN CODE</b>	DE000HD1T2U5	<b>CODICE Euronext</b>	NSCITHD1T2U5	<b>MARKETING PRODUCT NAME</b>	Plain Vanilla Warrant Call	<b>SEGMENTO DI NEGOZIAZIONE</b>	SeDeX - Plain Vanilla Segment
<b>VALORI CORRENTI</b>				<b>VALORI POST RETTIFICA</b>			
<b>STRIKE</b>	90		<b>STRIKE</b>	89,229			
<b>PARITY</b>	10		<b>PARITY</b>	9,910802775025			
<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>			<b>STRIKE INFO</b>				
<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>							

**OGGETTO: RETTIFICA MEDIANTE APPLICAZIONE DEL K FACTOR AVENTE A OGGETTO Alibaba Group Holding Ltd. ADR / US01609W1027 A DECORRERE DAL 14/06/2024**

**1. Informazioni inerenti la Corporate action**

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**DATA DI EFFICACIA:** 13/06/2024

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**MERCATO DERIVATI:** OCC

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**CRITERIO DI RETTIFICA:** The adjustable product data of UniCredit Bank GmbH Covered Warrants are updated as per K-Factor below with effective date 13th of June 2024.

DATA DI EFFICACIA EMITTENTE: 14/06/2024

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

ISIN CODE	DE000HD4S7X6	CODICE EURONEXT	NSCITHD4S7X6	MARKETING PRODUCT NAME	Plain Vanilla Warrant Put	SEGMENTO DI NEGOZIAZIONE	SeDeX - Plain Vanilla Segment
VALORI CORRENTI				VALORI POST RETTIFICA			
STRIKE	80			STRIKE		79,3146	
PARITY	10			PARITY		9,910802775025	
LOWER BARRIER LEVEL				LOWER BARRIER LEVEL			
UPPER BARRIER LEVEL				UPPER BARRIER LEVEL			
INITIAL VALUE				INITIAL VALUE			
CAP				CAP			
FLOOR				FLOOR			
STRIKE INFO				STRIKE INFO			
LOWER BARRIER LEVEL INFO				LOWER BARRIER LEVEL INFO			
UPPER BARRIER LEVEL INFO				UPPER BARRIER LEVEL INFO			
NOTE							

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**OGGETTO: RETTIFICA MEDIANTE APPLICAZIONE DEL K FACTOR AVENTE A OGGETTO Alibaba Group Holding Ltd. ADR / US01609W1027 A DECORRERE DAL 14/06/2024**

**1. Informazioni inerenti la Corporate action**

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DATA DI EFFICACIA: 13/06/2024

**2. Dettagli sulla modalità di rettifica**

MERCATO DERIVATI: OCC

FATTORE DI RETTIFICA: 0,99143302

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DATA DI EFFICACIA EMITTENTE: 14/06/2024

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

<b>ISIN CODE</b>	DE000HD4S7U2	<b>CODICE Euronext</b>	NSCITHD4S7U2	<b>MARKETING PRODUCT NAME</b>	Plain Vanilla Warrant Call	<b>SEGMENTO DI NEGOZIAZIONE</b>	SeDeX - Plain Vanilla Segment
<b>VALORI CORRENTI</b>				<b>VALORI POST RETTIFICA</b>			
<b>STRIKE</b>	100			<b>STRIKE</b>	99,1433		
<b>PARITY</b>	10			<b>PARITY</b>	9,910802775025		
<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>				<b>STRIKE INFO</b>			
<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>							

**OGGETTO: RETTIFICA MEDIANTE APPLICAZIONE DEL K FACTOR AVENTE A OGGETTO Alibaba Group Holding Ltd. ADR / US01609W1027 A DECORRERE DAL 14/06/2024**

**1. Informazioni inerenti la Corporate action**

**DESCRIZIONE:** Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depositary Share on top of a regular dividend of 1 USD per share.

**DATA DI EFFICACIA:** 13/06/2024

**2. Dettagli sulla modalità di rettifica**

**MERCATO DERIVATI:** OCC

**FATTORE DI RETTIFICA:** 0,99143302

**CRITERIO DI RETTIFICA:** The adjustable product data of UniCredit Bank GmbH Covered Warrants are updated as per K-Factor below with effective date 13th of June 2024.

**DATA DI EFFICACIA EMITTENTE:** 14/06/2024

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

<b>ISIN CODE</b>	DE000HC6CY Y1	<b>CODICE Euronext</b>	NSCITHC6CY Y1	<b>MARKETING PRODUCT</b>	Plain Vanilla Warrant Call	<b>SEGMENTO DI NEGOZIAZIONE</b>	SeDeX - Plain Vanilla
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		NAME	Segment
<b>VALORI CORRENTI</b>		<b>VALORI POST RETTIFICA</b>	
STRIKE	90	STRIKE	89,229
PARITY	100	PARITY	99,009900990099
LOWER BARRIER LEVEL		LOWER BARRIER LEVEL	
UPPER BARRIER LEVEL		UPPER BARRIER LEVEL	
INITIAL VALUE		INITIAL VALUE	
CAP		CAP	
FLOOR		FLOOR	
STRIKE INFO		STRIKE INFO	
LOWER BARRIER LEVEL INFO		LOWER BARRIER LEVEL INFO	
UPPER BARRIER LEVEL INFO		UPPER BARRIER LEVEL INFO	
NOTE			

**OGGETTO: RETTIFICA MEDIANTE APPLICAZIONE DEL K FACTOR AVENTE A OGGETTO Alibaba Group Holding Ltd. ADR / US01609W1027 A DECORRERE DAL 14/06/2024**

**1. Informazioni inerenti la Corporate action**

**DESCRIZIONE:** Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depositary Share on top of a regular dividend of 1 USD per share.

**DATA DI EFFICACIA:** 13/06/2024

**2. Dettagli sulla modalità di rettifica**

**MERCATO DERIVATI:** OCC

**FATTORE DI RETTIFICA:** 0,99143302

**CRITERIO DI RETTIFICA:** The adjustable product data of UniCredit Bank GmbH Covered Warrants are updated as per K-Factor below with effective date 13th of June 2024.

**DATA DI EFFICACIA EMITTENTE:** 14/06/2024

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

<b>ISIN CODE</b>	DE000HD4S7 W8	<b>CODICE Euronext</b>	NSCITHD4S7 W8	<b>MARKETING PRODUCT NAME</b>	Plain Vanilla Warrant Put	<b>SEGMENTO DI NEGOZIAZIONE</b>	SeDeX - Plain Vanilla Segment
<b>VALORI CORRENTI</b>				<b>VALORI POST RETTIFICA</b>			
<b>STRIKE</b>	70			<b>STRIKE</b>	69,4003		

PARITY	10	PARITY	9,910802775025
LOWER BARRIER LEVEL		LOWER BARRIER LEVEL	
UPPER BARRIER LEVEL		UPPER BARRIER LEVEL	
INITIAL VALUE		INITIAL VALUE	
CAP		CAP	
FLOOR		FLOOR	
STRIKE INFO		STRIKE INFO	
LOWER BARRIER LEVEL INFO		LOWER BARRIER LEVEL INFO	
UPPER BARRIER LEVEL INFO		UPPER BARRIER LEVEL INFO	
NOTE			

**OGGETTO: RETTIFICA MEDIANTE APPLICAZIONE DEL K FACTOR AVENTE A OGGETTO Alibaba Group Holding Ltd. ADR / US01609W1027 A DECORRERE DAL 14/06/2024**

**1. Informazioni inerenti la Corporate action**

**DESCRIZIONE:** Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depositary Share on top of a regular dividend of 1 USD per share.

**DATA DI EFFICACIA:** 13/06/2024

**2. Dettagli sulla modalità di rettifica**

**MERCATO DERIVATI:** OCC

**FATTORE DI RETTIFICA:** 0,99143302

**CRITERIO DI RETTIFICA:** The adjustable product data of UniCredit Bank GmbH Covered Warrants are updated as per K-Factor below with effective date 13th of June 2024.

**DATA DI EFFICACIA EMITTENTE:** 14/06/2024

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

<b>ISIN CODE</b>	DE000HD1T2V3	<b>CODICE Euronext</b>	NSCITHD1T2V3	<b>MARKETING PRODUCT NAME</b>	Plain Vanilla Warrant Call	<b>SEGMENTO DI NEGOZIAZIONE</b>	SeDeX - Plain Vanilla Segment
<b>VALORI CORRENTI</b>				<b>VALORI POST RETTIFICA</b>			
<b>STRIKE</b>	100			<b>STRIKE</b>	99,1433		
<b>PARITY</b>	10			<b>PARITY</b>	9,910802775025		
<b>LOWER BARRIER LEVEL</b>				<b>LOWER BARRIER LEVEL</b>			
<b>UPPER BARRIER LEVEL</b>				<b>UPPER BARRIER LEVEL</b>			

INITIAL VALUE		INITIAL VALUE	
CAP		CAP	
FLOOR		FLOOR	
STRIKE INFO		STRIKE INFO	
LOWER BARRIER LEVEL INFO		LOWER BARRIER LEVEL INFO	
UPPER BARRIER LEVEL INFO		UPPER BARRIER LEVEL INFO	
NOTE			

**OGGETTO: RETTIFICA MEDIANTE APPLICAZIONE DEL K FACTOR AVENTE A OGGETTO Alibaba Group Holding Ltd. ADR / US01609W1027 A DECORRERE DAL 14/06/2024**

**1. Informazioni inerenti la Corporate action**

**DESCRIZIONE:** Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depositary Share on top of a regular dividend of 1 USD per share.

**DATA DI EFFICACIA:** 13/06/2024

**2. Dettagli sulla modalità di rettifica**

**MERCATO DERIVATI:** OCC

**FATTORE DI RETTIFICA:** 0,99143302

**CRITERIO DI RETTIFICA:** The adjustable product data of UniCredit Bank GmbH Covered Warrants are updated as per K-Factor below with effective date 13th of June 2024.

**DATA DI EFFICACIA EMITTENTE:** 14/06/2024

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

<b>ISIN CODE</b>	DE000HD4S7S6	<b>CODICE Euronext</b>	NSCITHD4S7S6	<b>MARKETING PRODUCT NAME</b>	Plain Vanilla Warrant Call	<b>SEGMENTO DI NEGOZIAZIONE</b>	SeDeX - Plain Vanilla Segment
<b>VALORI CORRENTI</b>				<b>VALORI POST RETTIFICA</b>			
<b>STRIKE</b>	80			<b>STRIKE</b>		79,3146	
<b>PARITY</b>	10			<b>PARITY</b>		9,910802775025	
<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>			



STRIKE INFO		STRIKE INFO	
LOWER BARRIER LEVEL INFO		LOWER BARRIER LEVEL INFO	
UPPER BARRIER LEVEL INFO		UPPER BARRIER LEVEL INFO	
NOTE			

**OGGETTO: RETTIFICA MEDIANTE APPLICAZIONE DEL K FACTOR AVENTE A OGGETTO Alibaba Group Holding Ltd. ADR / US01609W1027 A DECORRERE DAL 14/06/2024**

**1. Informazioni inerenti la Corporate action**

**DESCRIZIONE:** Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depositary Share on top of a regular dividend of 1 USD per share.

**DATA DI EFFICACIA:** 13/06/2024

**2. Dettagli sulla modalità di rettifica**

**MERCATO DERIVATI:** OCC

**FATTORE DI RETTIFICA:** 0,99143302

**CRITERIO DI RETTIFICA:** The adjustable product data of UniCredit Bank GmbH Covered Warrants are updated as per K-Factor below with effective date 13th of June 2024.

**DATA DI EFFICACIA EMITTENTE:** 14/06/2024

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

ISIN CODE	DE000HC92J33	CODICE Euronext	NSCITHC92J33	MARKETING PRODUCT NAME	Plain Vanilla Warrant Put	SEGMENTO DI NEGOZIAZIONE	SeDeX - Plain Vanilla Segment
<b>VALORI CORRENTI</b>				<b>VALORI POST RETTIFICA</b>			
STRIKE	100		STRIKE	99,1433			
PARITY	10		PARITY	9,910802775025			
LOWER BARRIER LEVEL			LOWER BARRIER LEVEL				
UPPER BARRIER LEVEL			UPPER BARRIER LEVEL				
INITIAL VALUE			INITIAL VALUE				
CAP			CAP				
FLOOR			FLOOR				
STRIKE INFO			STRIKE INFO				
LOWER BARRIER LEVEL INFO			LOWER BARRIER LEVEL INFO				

UPPER BARRIER LEVEL INFO		UPPER BARRIER LEVEL INFO	
NOTE			

**OGGETTO: RETTIFICA MEDIANTE APPLICAZIONE DEL K FACTOR AVENTE A OGGETTO Alibaba Group Holding Ltd. ADR / US01609W1027 A DECORRERE DAL 14/06/2024**

**1. Informazioni inerenti la Corporate action**

**DESCRIZIONE:** Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depositary Share on top of a regular dividend of 1 USD per share.

**DATA DI EFFICACIA:** 13/06/2024

**2. Dettagli sulla modalità di rettifica**

**MERCATO DERIVATI:** OCC

**FATTORE DI RETTIFICA:** 0,99143302

**CRITERIO DI RETTIFICA:** The adjustable product data of UniCredit Bank GmbH Covered Warrants are updated as per K-Factor below with effective date 13th of June 2024.

**DATA DI EFFICACIA EMITTENTE:** 14/06/2024

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

ISIN CODE	DE000HD1F782	CODICE EURONEXT	NSCITHD1F782	MARKETING PRODUCT NAME	Plain Vanilla Warrant Call	SEGMENTO DI NEGOZIAZIONE	SeDeX - Plain Vanilla Segment
<b>VALORI CORRENTI</b>				<b>VALORI POST RETTIFICA</b>			
STRIKE	80			STRIKE	79,3146		
PARITY	10			PARITY	9,910802775025		
LOWER BARRIER LEVEL				LOWER BARRIER LEVEL			
UPPER BARRIER LEVEL				UPPER BARRIER LEVEL			
INITIAL VALUE				INITIAL VALUE			
CAP				CAP			
FLOOR				FLOOR			
STRIKE INFO				STRIKE INFO			
LOWER BARRIER LEVEL INFO				LOWER BARRIER LEVEL INFO			
UPPER BARRIER LEVEL INFO				UPPER BARRIER LEVEL INFO			
NOTE							

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**OGGETTO: RETTIFICA MEDIANTE APPLICAZIONE DEL K FACTOR AVENTE A OGGETTO Alibaba Group Holding Ltd. ADR / US01609W1027 A DECORRERE DAL 14/06/2024**

**1. Informazioni inerenti la Corporate action**

**DESCRIZIONE:** Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depositary Share on top of a regular dividend of 1 USD per share.

**DATA DI EFFICACIA:** 13/06/2024

**2. Dettagli sulla modalità di rettifica**

**MERCATO DERIVATI:** OCC

**FATTORE DI RETTIFICA:** 0,99143302

**CRITERIO DI RETTIFICA:** The adjustable product data of UniCredit Bank GmbH Covered Warrants are updated as per K-Factor below with effective date 13th of June 2024.

**DATA DI EFFICACIA EMITTENTE:** 14/06/2024

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

<b>ISIN CODE</b>	DE000HD0GP V8	<b>CODICE EURONEXT</b>	NSCIT00HD0G6	<b>MARKETING PRODUCT NAME</b>	Plain Vanilla Warrant Put	<b>SEGMENTO DI NEGOZIAZIONE</b>	SeDeX - Plain Vanilla Segment
<b>VALORI CORRENTI</b>				<b>VALORI POST RETTIFICA</b>			
<b>STRIKE</b>		70		<b>STRIKE</b>		69,4003	
<b>PARITY</b>		10		<b>PARITY</b>		9,910802775025	
<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>				<b>STRIKE INFO</b>			
<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>							

**OGGETTO: RETTIFICA MEDIANTE APPLICAZIONE DEL K FACTOR AVENTE A OGGETTO Alibaba Group Holding Ltd. ADR / US01609W1027 A DECORRERE DAL 14/06/2024**

**1. Informazioni inerenti la Corporate action**

**DESCRIZIONE:** Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depositary Share on top of a regular dividend of 1 USD per share.

**DATA DI EFFICACIA:** 13/06/2024

**2. Dettagli sulla modalità di rettifica**

**MERCATO DERIVATI:** OCC

**FATTORE DI RETTIFICA:** 0,99143302

**CRITERIO DI RETTIFICA:** The adjustable product data of UniCredit Bank GmbH Covered Warrants are updated as per K-Factor below with effective date 13th of June 2024.

**DATA DI EFFICACIA EMITTENTE:** 14/06/2024

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

<b>ISIN CODE</b>	DE000HC92B49	<b>CODICE Euronext</b>	NSCITHC92B49	<b>MARKETING PRODUCT NAME</b>	Plain Vanilla Warrant Call	<b>SEGMENTO DI NEGOZIAZIONE</b>	SeDeX - Plain Vanilla Segment
<b>VALORI CORRENTI</b>				<b>VALORI POST RETTIFICA</b>			
<b>STRIKE</b>	100		<b>STRIKE</b>	99,1433			
<b>PARITY</b>	10		<b>PARITY</b>	9,910802775025			
<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>			<b>STRIKE INFO</b>				
<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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**OGGETTO: RETTIFICA MEDIANTE APPLICAZIONE DEL K FACTOR AVENTE A OGGETTO Alibaba Group Holding Ltd. ADR / US01609W1027 A DECORRERE DAL 14/06/2024**

### 1. Informazioni inerenti la Corporate action

**DESCRIZIONE:** Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depositary Share on top of a regular dividend of 1 USD per share.

**DATA DI EFFICACIA:** 13/06/2024

### 2. Dettagli sulla modalità di rettifica

**MERCATO DERIVATI:** OCC

**FATTORE DI RETTIFICA:** 0,99143302

**CRITERIO DI RETTIFICA:** The adjustable product data of UniCredit Bank GmbH Covered Warrants are updated as per K-Factor below with effective date 13th of June 2024.

**DATA DI EFFICACIA EMITTENTE:** 14/06/2024

### 3. Caratteristiche degli strumenti oggetto di rettifica

<b>ISIN CODE</b>	DE000HD1F7C8	<b>CODICE EURONEXT</b>	NSCITHD1F7C8	<b>MARKETING PRODUCT NAME</b>	Plain Vanilla Warrant Put	<b>SEGMENTO DI NEGOIAZIONE</b>	SeDeX - Plain Vanilla Segment
<b>VALORI CORRENTI</b>				<b>VALORI POST RETTIFICA</b>			
<b>STRIKE</b>	80			<b>STRIKE</b>	79,3146		
<b>PARITY</b>	10			<b>PARITY</b>	9,910802775025		
<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>				<b>STRIKE INFO</b>			
<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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**OGGETTO: RETTIFICA MEDIANTE APPLICAZIONE DEL K FACTOR AVENTE A OGGETTO Alibaba Group Holding Ltd. ADR / US01609W1027 A DECORRERE DAL 14/06/2024**

### 1. Informazioni inerenti la Corporate action

**DESCRIZIONE:** Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depositary Share on top of a regular dividend of 1 USD per share.

**DATA DI EFFICACIA:** 13/06/2024

**2. Dettagli sulla modalità di rettifica**

**MERCATO DERIVATI:** OCC

**FATTORE DI RETTIFICA:** 0,99143302

**CRITERIO DI RETTIFICA:** The adjustable product data of UniCredit Bank GmbH Covered Warrants are updated as per K-Factor below with effective date 13th of June 2024.

**DATA DI EFFICACIA EMITTENTE:** 14/06/2024

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

<b>ISIN CODE</b>	DE000HC99AB6	<b>CODICE EURONEXT</b>	NSCITHC99AB6	<b>MARKETING PRODUCT NAME</b>	Plain Vanilla Warrant Put	<b>SEGMENTO DI NEGOZIAZIONE</b>	SeDeX - Plain Vanilla Segment
<b>VALORI CORRENTI</b>				<b>VALORI POST RETTIFICA</b>			
<b>STRIKE</b>	80		<b>STRIKE</b>	79,3146			
<b>PARITY</b>	10		<b>PARITY</b>	9,910802775025			
<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>			<b>STRIKE INFO</b>				
<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>							

**OGGETTO: RETTIFICA MEDIANTE APPLICAZIONE DEL K FACTOR AVENTE A OGGETTO Alibaba Group Holding Ltd. ADR / US01609W1027 A DECORRERE DAL 14/06/2024**

**1. Informazioni inerenti la Corporate action**

**DESCRIZIONE:** Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depositary Share on top of a regular dividend of 1 USD per share.

DATA DI EFFICACIA: 13/06/2024

**2. Dettagli sulla modalità di rettifica**

MERCATO DERIVATI: OCC

FATTORE DI RETTIFICA: 0,99143302

CRITERIO DI RETTIFICA: The adjustable product data of UniCredit Bank GmbH Covered Warrants are updated as per K-Factor below with effective date 13th of June 2024.

DATA DI EFFICACIA EMITTENTE: 14/06/2024

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

ISIN CODE	DE000HC99AC4	CODICE Euronext	NSCITHC99AC4	MARKETING PRODUCT NAME	Plain Vanilla Warrant Put	SEGMENTO DI NEGOZIAZIONE	SeDeX - Plain Vanilla Segment
<b>VALORI CORRENTI</b>				<b>VALORI POST RETTIFICA</b>			
STRIKE	100		STRIKE	99,1433			
PARITY	10		PARITY	9,910802775025			
LOWER BARRIER LEVEL			LOWER BARRIER LEVEL				
UPPER BARRIER LEVEL			UPPER BARRIER LEVEL				
INITIAL VALUE			INITIAL VALUE				
CAP			CAP				
FLOOR			FLOOR				
STRIKE INFO			STRIKE INFO				
LOWER BARRIER LEVEL INFO			LOWER BARRIER LEVEL INFO				
UPPER BARRIER LEVEL INFO			UPPER BARRIER LEVEL INFO				
NOTE							

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**OGGETTO: RETTIFICA MEDIANTE APPLICAZIONE DEL K FACTOR AVENTE A OGGETTO Alibaba Group Holding Ltd. ADR / US01609W1027 A DECORRERE DAL 14/06/2024**

**1. Informazioni inerenti la Corporate action**

DESCRIZIONE: Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depositary Share on top of a regular dividend of 1 USD per share.

DATA DI EFFICACIA: 13/06/2024

**2. Dettagli sulla modalità di rettifica**

MERCATO DERIVATI: OCC

FATTORE DI RETTIFICA: 0,99143302

CRITERIO DI RETTIFICA: The adjustable product data of UniCredit Bank GmbH Covered Warrants are updated as per K-Factor below with effective date 13th of June 2024.

DATA DI EFFICACIA EMITTENTE: 14/06/2024

### 3. Caratteristiche degli strumenti oggetto di rettifica

ISIN CODE	DE000HD1T2Y7	CODICE EURONEXT	NSCITHD1T2Y7	MARKETING PRODUCT NAME	Plain Vanilla Warrant Put	SEGMENTO DI NEGOIAZIONE	SeDeX - Plain Vanilla Segment
VALORI CORRENTI				VALORI POST RETTIFICA			
STRIKE	70			STRIKE	69,4003		
PARITY	10			PARITY	9,910802775025		
LOWER BARRIER LEVEL				LOWER BARRIER LEVEL			
UPPER BARRIER LEVEL				UPPER BARRIER LEVEL			
INITIAL VALUE				INITIAL VALUE			
CAP				CAP			
FLOOR				FLOOR			
STRIKE INFO				STRIKE INFO			
LOWER BARRIER LEVEL INFO				LOWER BARRIER LEVEL INFO			
UPPER BARRIER LEVEL INFO				UPPER BARRIER LEVEL INFO			
NOTE							

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**OGGETTO: RETTIFICA MEDIANTE APPLICAZIONE DEL K FACTOR AVENTE A OGGETTO Alibaba Group Holding Ltd. ADR / US01609W1027 A DECORRERE DAL 14/06/2024**

#### 1. Informazioni inerenti la Corporate action

DESCRIZIONE: Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depositary Share on top of a regular dividend of 1 USD per share.

DATA DI EFFICACIA: 13/06/2024

#### 2. Dettagli sulla modalità di rettifica

MERCATO DERIVATI: OCC

FATTORE DI RETTIFICA: 0,99143302



**CRITERIO DI RETTIFICA:** The adjustable product data of UniCredit Bank GmbH Covered Warrants are updated as per K-Factor below with effective date 13th of June 2024.

**DATA DI EFFICACIA EMITTENTE:** 14/06/2024

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

<b>ISIN CODE</b>	DE000HC9B363	<b>CODICE Euronext</b>	NSCITHC9B363	<b>MARKETING PRODUCT NAME</b>	Plain Vanilla Warrant Put	<b>SEGMENTO DI NEGOZIAZIONE</b>	SeDeX - Plain Vanilla Segment
<b>VALORI CORRENTI</b>				<b>VALORI POST RETTIFICA</b>			
<b>STRIKE</b>	85		<b>STRIKE</b>	84,2718			
<b>PARITY</b>	10		<b>PARITY</b>	9,910802775025			
<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>			<b>STRIKE INFO</b>				
<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>							

**OGGETTO: RETTIFICA MEDIANTE APPLICAZIONE DEL K FACTOR AVENTE A OGGETTO Alibaba Group Holding Ltd. ADR / US01609W1027 A DECORRERE DAL 14/06/2024**

**1. Informazioni inerenti la Corporate action**

**DESCRIZIONE:** Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depositary Share on top of a regular dividend of 1 USD per share.

**DATA DI EFFICACIA:** 13/06/2024

**2. Dettagli sulla modalità di rettifica**

**MERCATO DERIVATI:** OCC

**FATTORE DI RETTIFICA:** 0,99143302

**CRITERIO DI RETTIFICA:** The adjustable product data of UniCredit Bank GmbH Covered Warrants are updated as per K-Factor below with effective date 13th of June 2024.

DATA DI EFFICACIA EMITTENTE: 14/06/2024

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

ISIN CODE	DE000HD1F7B0	CODICE EURONEXT	NSCITHD1F7B0	MARKETING PRODUCT NAME	Plain Vanilla Warrant Call	SEGMENTO DI NEGOZIAZIONE	SeDeX - Plain Vanilla Segment
VALORI CORRENTI				VALORI POST RETTIFICA			
STRIKE	80			STRIKE		79,3146	
PARITY	10			PARITY		9,910802775025	
LOWER BARRIER LEVEL				LOWER BARRIER LEVEL			
UPPER BARRIER LEVEL				UPPER BARRIER LEVEL			
INITIAL VALUE				INITIAL VALUE			
CAP				CAP			
FLOOR				FLOOR			
STRIKE INFO				STRIKE INFO			
LOWER BARRIER LEVEL INFO				LOWER BARRIER LEVEL INFO			
UPPER BARRIER LEVEL INFO				UPPER BARRIER LEVEL INFO			
NOTE							

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**OGGETTO: RETTIFICA MEDIANTE APPLICAZIONE DEL K FACTOR AVENTE A OGGETTO Alibaba Group Holding Ltd. ADR / US01609W1027 A DECORRERE DAL 14/06/2024**

**1. Informazioni inerenti la Corporate action**

**DESCRIZIONE:** Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depositary Share on top of a regular dividend of 1 USD per share.

DATA DI EFFICACIA: 13/06/2024

**2. Dettagli sulla modalità di rettifica**

MERCATO DERIVATI: OCC

FATTORE DI RETTIFICA: 0,99143302

**CRITERIO DI RETTIFICA:** The adjustable product data of UniCredit Bank GmbH Covered Warrants are updated as per K-Factor below with effective date 13th of June 2024.

DATA DI EFFICACIA EMITTENTE: 14/06/2024

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

<b>ISIN CODE</b>	DE000HC66G79	<b>CODICE Euronext</b>	NSCITHC66G79	<b>MARKETING PRODUCT NAME</b>	Plain Vanilla Warrant Call	<b>SEGMENTO DI NEGOZIAZIONE</b>	SeDeX - Plain Vanilla Segment
<b>VALORI CORRENTI</b>				<b>VALORI POST RETTIFICA</b>			
<b>STRIKE</b>	110			<b>STRIKE</b>	109,0576		
<b>PARITY</b>	100			<b>PARITY</b>	99,009900990099		
<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>				<b>STRIKE INFO</b>			
<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>							

**OGGETTO: RETTIFICA MEDIANTE APPLICAZIONE DEL K FACTOR AVENTE A OGGETTO Alibaba Group Holding Ltd. ADR / US01609W1027 A DECORRERE DAL 14/06/2024**

**1. Informazioni inerenti la Corporate action**

**DESCRIZIONE:** Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depositary Share on top of a regular dividend of 1 USD per share.

**DATA DI EFFICACIA:** 13/06/2024

**2. Dettagli sulla modalità di rettifica**

**MERCATO DERIVATI:** OCC

**FATTORE DI RETTIFICA:** 0,99143302

**CRITERIO DI RETTIFICA:** The adjustable product data of UniCredit Bank GmbH Covered Warrants are updated as per K-Factor below with effective date 13th of June 2024.

**DATA DI EFFICACIA EMITTENTE:** 14/06/2024

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

<b>ISIN CODE</b>	DE000HD3UR30	<b>CODICE Euronext</b>	NSCITHD3UR30	<b>MARKETING PRODUCT</b>	Plain Vanilla Warrant Call	<b>SEGMENTO DI NEGOZIAZIONE</b>	SeDeX - Plain Vanilla
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		NAME	Segment
<b>VALORI CORRENTI</b>		<b>VALORI POST RETTIFICA</b>	
STRIKE	75	STRIKE	74,3575
PARITY	10	PARITY	9,910802775025
LOWER BARRIER LEVEL		LOWER BARRIER LEVEL	
UPPER BARRIER LEVEL		UPPER BARRIER LEVEL	
INITIAL VALUE		INITIAL VALUE	
CAP		CAP	
FLOOR		FLOOR	
STRIKE INFO		STRIKE INFO	
LOWER BARRIER LEVEL INFO		LOWER BARRIER LEVEL INFO	
UPPER BARRIER LEVEL INFO		UPPER BARRIER LEVEL INFO	
NOTE			

**OGGETTO: RETTIFICA MEDIANTE APPLICAZIONE DEL K FACTOR AVENTE A OGGETTO Alibaba Group Holding Ltd. ADR / US01609W1027 A DECORRERE DAL 14/06/2024**

**1. Informazioni inerenti la Corporate action**

**DESCRIZIONE:** Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depositary Share on top of a regular dividend of 1 USD per share.

**DATA DI EFFICACIA:** 13/06/2024

**2. Dettagli sulla modalità di rettifica**

**MERCATO DERIVATI:** OCC

**FATTORE DI RETTIFICA:** 0,99143302

**CRITERIO DI RETTIFICA:** The adjustable product data of UniCredit Bank GmbH Covered Warrants are updated as per K-Factor below with effective date 13th of June 2024.

**DATA DI EFFICACIA EMITTENTE:** 14/06/2024

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

ISIN CODE	DE000HC9KK27	CODICE Euronext	NSCITHC9KK27	MARKETING PRODUCT NAME	Plain Vanilla Warrant Call	SEGMENTO DI NEGOZIAZIONE	SeDeX - Plain Vanilla Segment
<b>VALORI CORRENTI</b>				<b>VALORI POST RETTIFICA</b>			
STRIKE	90		STRIKE	89,229			

PARITY	10	PARITY	9,910802775025
LOWER BARRIER LEVEL		LOWER BARRIER LEVEL	
UPPER BARRIER LEVEL		UPPER BARRIER LEVEL	
INITIAL VALUE		INITIAL VALUE	
CAP		CAP	
FLOOR		FLOOR	
STRIKE INFO		STRIKE INFO	
LOWER BARRIER LEVEL INFO		LOWER BARRIER LEVEL INFO	
UPPER BARRIER LEVEL INFO		UPPER BARRIER LEVEL INFO	
NOTE			

**OGGETTO: RETTIFICA MEDIANTE APPLICAZIONE DEL K FACTOR AVENTE A OGGETTO Alibaba Group Holding Ltd. ADR / US01609W1027 A DECORRERE DAL 14/06/2024**

**1. Informazioni inerenti la Corporate action**

**DESCRIZIONE:** Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depositary Share on top of a regular dividend of 1 USD per share.

**DATA DI EFFICACIA:** 13/06/2024

**2. Dettagli sulla modalità di rettifica**

**MERCATO DERIVATI:** OCC

**FATTORE DI RETTIFICA:** 0,99143302

**CRITERIO DI RETTIFICA:** The adjustable product data of UniCredit Bank GmbH Covered Warrants are updated as per K-Factor below with effective date 13th of June 2024.

**DATA DI EFFICACIA EMITTENTE:** 14/06/2024

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

ISIN CODE	DE000HD4S7T4	CODICE Euronext	NSCITHD4S7T4	MARKETING PRODUCT NAME	Plain Vanilla Warrant Call	SEGMENTO DI NEGOZIAZIONE	SeDeX - Plain Vanilla Segment
VALORI CORRENTI				VALORI POST RETTIFICA			
STRIKE	90			STRIKE		89,229	
PARITY	10			PARITY		9,910802775025	
LOWER BARRIER LEVEL				LOWER BARRIER LEVEL			
UPPER BARRIER LEVEL				UPPER BARRIER LEVEL			

<b>INITIAL VALUE</b>		<b>INITIAL VALUE</b>	
<b>CAP</b>		<b>CAP</b>	
<b>FLOOR</b>		<b>FLOOR</b>	
<b>STRIKE INFO</b>		<b>STRIKE INFO</b>	
<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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**CORPORATE EVENT NOTICE:** Change of underlying characteristics  
**UniCredit Bank GmbH**

**LOCATION:** Milan

**NOTICE:** MIL\_20240613\_13824\_SED

**DATE:** 13/06/2024

**MARKET:** SeDeX

**OBJECT: K FACTOR ADJUSTMENT RELATED TO Alibaba Group Holding Ltd. ADR / US01609W1027 WITH EFFECTIVE DATE AS OF 14/06/2024**

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

**DESCRIPTION:** Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depositary Share on top of a regular dividend of 1 USD per share.

**EFFECTIVE DATE:** 13/06/2024

**2. Adjustment details**

**DERIVATIVE MARKET:** OCC

**ADJUSTMENT FACTOR:** 0,99143302

**ADJUSTMENT CRITERIA:** The adjustable product data of UniCredit Bank GmbH Covered Warrants are updated as per K-Factor below with effective date 13th of June 2024.

**ISSUER ADJUSTMENT EFFECTIVE DATE:**14/06/2024

**3. Features of adjusted financial instruments**

ISIN CODE	DE000HD0B1D4	EURONEXT CODE	NSCIT00HD0B7	MARKETING PRODUCT NAME	Plain Vanilla Warrant Put	OFFICIAL SEGMENT	SeDeX - Plain Vanilla Segment
<b>CURRENT VALUES</b>				<b>NEW VALUES POST ADJUSTMENT</b>			
<b>STRIKE</b>	90		<b>STRIKE</b>	89,229			
<b>PARITY</b>	10		<b>PARITY</b>	9,910802775025			
<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>				

CAP		CAP	
FLOOR		FLOOR	
STRIKE INFO		STRIKE INFO	
LOWER BARRIER LEVEL INFO		LOWER BARRIER LEVEL INFO	
UPPER BARRIER LEVEL INFO		UPPER BARRIER LEVEL INFO	
NOTES			

**OBJECT: K FACTOR ADJUSTMENT RELATED TO Alibaba Group Holding Ltd. ADR / US01609W1027 WITH EFFECTIVE DATE AS OF 14/06/2024**

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

**DESCRIPTION:** Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depositary Share on top of a regular dividend of 1 USD per share.

**EFFECTIVE DATE:** 13/06/2024

**2. Adjustment details**

**DERIVATIVE MARKET:** OCC

**ADJUSTMENT FACTOR:** 0,99143302

**ADJUSTMENT CRITERIA:** The adjustable product data of UniCredit Bank GmbH Covered Warrants are updated as per K-Factor below with effective date 13th of June 2024.

**ISSUER ADJUSTMENT EFFECTIVE DATE:**14/06/2024

**3. Features of adjusted financial instruments**

<b>ISIN CODE</b>	DE000HD1W415	<b>EURONEXT CODE</b>	NSCITHD1W415	<b>MARKETING PRODUCT NAME</b>	Plain Vanilla Warrant Call	<b>OFFICIAL SEGMENT</b>	SeDeX - Plain Vanilla Segment
<b>CURRENT VALUES</b>				<b>NEW VALUES POST ADJUSTMENT</b>			
<b>STRIKE</b>	85	<b>STRIKE</b>	84,2718	<b>PARITY</b>	9,910802775025	<b>LOWER BARRIER LEVEL</b>	
<b>PARITY</b>	10	<b>UPPER BARRIER LEVEL</b>		<b>INITIAL VALUE</b>		<b>CAP</b>	
<b>LOWER BARRIER LEVEL</b>		<b>UPPER BARRIER LEVEL</b>		<b>FLOOR</b>		<b>STRIKE INFO</b>	
<b>UPPER BARRIER LEVEL</b>		<b>INITIAL VALUE</b>		<b>CAP</b>			
<b>INITIAL VALUE</b>		<b>FLOOR</b>		<b>STRIKE INFO</b>			
<b>CAP</b>		<b>STRIKE INFO</b>					
<b>FLOOR</b>							
<b>STRIKE INFO</b>							



LOWER BARRIER LEVEL INFO		LOWER BARRIER LEVEL INFO	
UPPER BARRIER LEVEL INFO		UPPER BARRIER LEVEL INFO	
NOTES			

**OBJECT: K FACTOR ADJUSTMENT RELATED TO Alibaba Group Holding Ltd. ADR / US01609W1027 WITH EFFECTIVE DATE AS OF 14/06/2024**

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

**DESCRIPTION:** Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depositary Share on top of a regular dividend of 1 USD per share.

**EFFECTIVE DATE:** 13/06/2024

**2. Adjustment details**

**DERIVATIVE MARKET:** OCC

**ADJUSTMENT FACTOR:** 0,99143302

**ADJUSTMENT CRITERIA:** The adjustable product data of UniCredit Bank GmbH Covered Warrants are updated as per K-Factor below with effective date 13th of June 2024.

**ISSUER ADJUSTMENT EFFECTIVE DATE:**14/06/2024

**3. Features of adjusted financial instruments**

ISIN CODE	DE000HD4S7V0	EURONEXT CODE	NSCITHD4S7V0	MARKETING PRODUCT NAME	Plain Vanilla Warrant Put	OFFICIAL SEGMENT	SeDeX - Plain Vanilla Segment
<b>CURRENT VALUES</b>				<b>NEW VALUES POST ADJUSTMENT</b>			
STRIKE	60			STRIKE		59,486	
PARITY	10			PARITY		9,910802775025	
LOWER BARRIER LEVEL				LOWER BARRIER LEVEL			
UPPER BARRIER LEVEL				UPPER BARRIER LEVEL			
INITIAL VALUE				INITIAL VALUE			
CAP				CAP			
FLOOR				FLOOR			
STRIKE INFO				STRIKE INFO			
LOWER BARRIER LEVEL INFO				LOWER BARRIER LEVEL INFO			
UPPER BARRIER LEVEL				UPPER BARRIER LEVEL			

INFO		INFO	
NOTES			

**OBJECT: K FACTOR ADJUSTMENT RELATED TO Alibaba Group Holding Ltd. ADR / US01609W1027 WITH EFFECTIVE DATE AS OF 14/06/2024**

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

**DESCRIPTION:** Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depositary Share on top of a regular dividend of 1 USD per share.

**EFFECTIVE DATE:** 13/06/2024

**2. Adjustment details**

**DERIVATIVE MARKET:** OCC

**ADJUSTMENT FACTOR:** 0,99143302

**ADJUSTMENT CRITERIA:** The adjustable product data of UniCredit Bank GmbH Covered Warrants are updated as per K-Factor below with effective date 13th of June 2024.

**ISSUER ADJUSTMENT EFFECTIVE DATE:**14/06/2024

**3. Features of adjusted financial instruments**

ISIN CODE	DE000HC66G87	EURONEXT CODE	NSCITHC66G87	MARKETING PRODUCT NAME	Plain Vanilla Warrant Put	OFFICIAL SEGMENT	SeDeX - Plain Vanilla Segment
<b>CURRENT VALUES</b>				<b>NEW VALUES POST ADJUSTMENT</b>			
<b>STRIKE</b>	80		<b>STRIKE</b>	79,3146			
<b>PARITY</b>	100		<b>PARITY</b>	99,009900990099			
<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>			<b>STRIKE INFO</b>				
<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>							

**OBJECT: K FACTOR ADJUSTMENT RELATED TO Alibaba Group Holding Ltd. ADR / US01609W1027 WITH EFFECTIVE DATE AS OF 14/06/2024**

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

**DESCRIPTION:** Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depository Share on top of a regular dividend of 1 USD per share.

**EFFECTIVE DATE:** 13/06/2024

**2. Adjustment details**

**DERIVATIVE MARKET:** OCC

**ADJUSTMENT FACTOR:** 0,99143302

**ADJUSTMENT CRITERIA:** The adjustable product data of UniCredit Bank GmbH Covered Warrants are updated as per K-Factor below with effective date 13th of June 2024.

**ISSUER ADJUSTMENT EFFECTIVE DATE:**14/06/2024

**3. Features of adjusted financial instruments**

<b>ISIN CODE</b>	DE000HD1F790	<b>EURONEXT CODE</b>	NSCITHD1F790	<b>MARKETING PRODUCT NAME</b>	Plain Vanilla Warrant Call	<b>OFFICIAL SEGMENT</b>	SeDeX - Plain Vanilla Segment
<b>CURRENT VALUES</b>				<b>NEW VALUES POST ADJUSTMENT</b>			
<b>STRIKE</b>	85			<b>STRIKE</b>	84,2718		
<b>PARITY</b>	10			<b>PARITY</b>	9,910802775025		
<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>				<b>STRIKE INFO</b>			
<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>							

**OBJECT: K FACTOR ADJUSTMENT RELATED TO Alibaba Group Holding Ltd. ADR / US01609W1027 WITH EFFECTIVE DATE AS OF 14/06/2024**

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

**DESCRIPTION:** Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depositary Share on top of a regular dividend of 1 USD per share.

**EFFECTIVE DATE:** 13/06/2024

**2. Adjustment details**

**DERIVATIVE MARKET:** OCC

**ADJUSTMENT FACTOR:** 0,99143302

**ADJUSTMENT CRITERIA:** The adjustable product data of UniCredit Bank GmbH Covered Warrants are updated as per K-Factor below with effective date 13th of June 2024.

**ISSUER ADJUSTMENT EFFECTIVE DATE:**14/06/2024

**3. Features of adjusted financial instruments**

<b>ISIN CODE</b>	DE000HD0B1C6	<b>EURONEXT CODE</b>	NSCITHD0B1C6	<b>MARKETING PRODUCT NAME</b>	Plain Vanilla Warrant Put	<b>OFFICIAL SEGMENT</b>	SeDeX - Plain Vanilla Segment
<b>CURRENT VALUES</b>				<b>NEW VALUES POST ADJUSTMENT</b>			
<b>STRIKE</b>		70		<b>STRIKE</b>		69,4003	
<b>PARITY</b>		10		<b>PARITY</b>		9,910802775025	
<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>				<b>STRIKE INFO</b>			
<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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**OBJECT: K FACTOR ADJUSTMENT RELATED TO Alibaba Group Holding Ltd. ADR / US01609W1027 WITH EFFECTIVE DATE AS OF 14/06/2024**

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

**DESCRIPTION:** Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depositary Share on top of a regular dividend of 1 USD per share.

**EFFECTIVE DATE:** 13/06/2024

**2. Adjustment details**

**DERIVATIVE MARKET:** OCC

**ADJUSTMENT FACTOR:** 0,99143302

**ADJUSTMENT CRITERIA:** The adjustable product data of UniCredit Bank GmbH Covered Warrants are updated as per K-Factor below with effective date 13th of June 2024.

**ISSUER ADJUSTMENT EFFECTIVE DATE:**14/06/2024

**3. Features of adjusted financial instruments**

<b>ISIN CODE</b>	DE000HC99A92	<b>EURONEXT CODE</b>	NSCITHC99A92	<b>MARKETING PRODUCT NAME</b>	Plain Vanilla Warrant Call	<b>OFFICIAL SEGMENT</b>	SeDeX - Plain Vanilla Segment
<b>CURRENT VALUES</b>				<b>NEW VALUES POST ADJUSTMENT</b>			
<b>STRIKE</b>	100			<b>STRIKE</b>	99,1433		
<b>PARITY</b>	10			<b>PARITY</b>	9,910802775025		
<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>				<b>STRIKE INFO</b>			
<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>							

**OBJECT: K FACTOR ADJUSTMENT RELATED TO Alibaba Group Holding Ltd. ADR / US01609W1027 WITH EFFECTIVE DATE AS OF 14/06/2024**

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

**DESCRIPTION:** Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depositary Share on top of a regular dividend of 1 USD per share.

EFFECTIVE DATE: 13/06/2024

**2. Adjustment details**

DERIVATIVE MARKET: OCC

ADJUSTMENT FACTOR: 0,99143302

ADJUSTMENT CRITERIA: The adjustable product data of UniCredit Bank GmbH Covered Warrants are updated as per K-Factor below with effective date 13th of June 2024.

ISSUER ADJUSTMENT EFFECTIVE DATE:14/06/2024

**3. Features of adjusted financial instruments**

ISIN CODE	DE000HD1T2 W1	EURONEXT CODE	NSCITHD1T2 W1	MARKETING PRODUCT NAME	Plain Vanilla Warrant Call	OFFICIAL SEGMENT	SeDeX - Plain Vanilla Segment
CURRENT VALUES				NEW VALUES POST ADJUSTMENT			
STRIKE	110		STRIKE	109,0576			
PARITY	10		PARITY	9,910802775025			
LOWER BARRIER LEVEL			LOWER BARRIER LEVEL				
UPPER BARRIER LEVEL			UPPER BARRIER LEVEL				
INITIAL VALUE			INITIAL VALUE				
CAP			CAP				
FLOOR			FLOOR				
STRIKE INFO			STRIKE INFO				
LOWER BARRIER LEVEL INFO			LOWER BARRIER LEVEL INFO				
UPPER BARRIER LEVEL INFO			UPPER BARRIER LEVEL INFO				
NOTES							

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**OBJECT: K FACTOR ADJUSTMENT RELATED TO Alibaba Group Holding Ltd. ADR / US01609W1027 WITH EFFECTIVE DATE AS OF 14/06/2024**

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

DESCRIPTION: Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depositary Share on top of a regular dividend of 1 USD per share.

EFFECTIVE DATE: 13/06/2024

**2. Adjustment details**

DERIVATIVE MARKET: OCC

ADJUSTMENT FACTOR: 0,99143302

ADJUSTMENT CRITERIA: The adjustable product data of UniCredit Bank GmbH Covered Warrants are updated as per K-Factor below with effective date 13th of June 2024.

ISSUER ADJUSTMENT EFFECTIVE DATE:14/06/2024

**3. Features of adjusted financial instruments**

ISIN CODE	DE000HD1T2X9	EURONEXT CODE	NSCITHD1T2X9	MARKETING PRODUCT NAME	Plain Vanilla Warrant Put	OFFICIAL SEGMENT	SeDeX - Plain Vanilla Segment
CURRENT VALUES				NEW VALUES POST ADJUSTMENT			
STRIKE	60			STRIKE		59,486	
PARITY	10			PARITY		9,910802775025	
LOWER BARRIER LEVEL				LOWER BARRIER LEVEL			
UPPER BARRIER LEVEL				UPPER BARRIER LEVEL			
INITIAL VALUE				INITIAL VALUE			
CAP				CAP			
FLOOR				FLOOR			
STRIKE INFO				STRIKE INFO			
LOWER BARRIER LEVEL INFO				LOWER BARRIER LEVEL INFO			
UPPER BARRIER LEVEL INFO				UPPER BARRIER LEVEL INFO			
NOTES							

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**OBJECT: K FACTOR ADJUSTMENT RELATED TO Alibaba Group Holding Ltd. ADR / US01609W1027 WITH EFFECTIVE DATE AS OF 14/06/2024**

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

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EFFECTIVE DATE: 13/06/2024

**2. Adjustment details**

DERIVATIVE MARKET: OCC

ADJUSTMENT FACTOR: 0,99143302

**ADJUSTMENT CRITERIA:** The adjustable product data of UniCredit Bank GmbH Covered Warrants are updated as per K-Factor below with effective date 13th of June 2024.

**ISSUER ADJUSTMENT EFFECTIVE DATE:**14/06/2024

**3. Features of adjusted financial instruments**

<b>ISIN CODE</b>	DE000HC92J25	<b>EURONEXT CODE</b>	NSCITHC92J25	<b>MARKETING PRODUCT NAME</b>	Plain Vanilla Warrant Put	<b>OFFICIAL SEGMENT</b>	SeDeX - Plain Vanilla Segment
<b>CURRENT VALUES</b>				<b>NEW VALUES POST ADJUSTMENT</b>			
<b>STRIKE</b>	90	<b>STRIKE</b>	89,229	<b>PARITY</b>	10	<b>PARITY</b>	9,910802775025
<b>LOWER BARRIER LEVEL</b>		<b>LOWER BARRIER LEVEL</b>		<b>UPPER BARRIER LEVEL</b>		<b>UPPER BARRIER LEVEL</b>	
<b>UPPER BARRIER LEVEL</b>		<b>UPPER BARRIER LEVEL</b>		<b>INITIAL VALUE</b>		<b>INITIAL VALUE</b>	
<b>INITIAL VALUE</b>		<b>INITIAL VALUE</b>		<b>CAP</b>		<b>CAP</b>	
<b>CAP</b>		<b>CAP</b>		<b>FLOOR</b>		<b>FLOOR</b>	
<b>FLOOR</b>		<b>FLOOR</b>		<b>STRIKE INFO</b>		<b>STRIKE INFO</b>	
<b>STRIKE INFO</b>		<b>STRIKE INFO</b>		<b>LOWER BARRIER LEVEL INFO</b>		<b>LOWER BARRIER LEVEL INFO</b>	
<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>UPPER BARRIER LEVEL INFO</b>		<b>UPPER BARRIER LEVEL INFO</b>		<b>NOTES</b>		<b>NOTES</b>	
<b>NOTES</b>		<b>NOTES</b>					

**OBJECT: K FACTOR ADJUSTMENT RELATED TO Alibaba Group Holding Ltd. ADR / US01609W1027 WITH EFFECTIVE DATE AS OF 14/06/2024**

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

**DESCRIPTION:** Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depositary Share on top of a regular dividend of 1 USD per share.

**EFFECTIVE DATE:** 13/06/2024

**2. Adjustment details**

**DERIVATIVE MARKET:** OCC

**ADJUSTMENT FACTOR:** 0,99143302

**ADJUSTMENT CRITERIA:** The adjustable product data of UniCredit Bank GmbH Covered Warrants are updated as per K-Factor below with effective date 13th of June 2024.



ISSUER ADJUSTMENT EFFECTIVE DATE:14/06/2024

**3. Features of adjusted financial instruments**

ISIN CODE	DE000HD1T2U5	EURONEXT CODE	NSCITHD1T2U5	MARKETING PRODUCT NAME	Plain Vanilla Warrant Call	OFFICIAL SEGMENT	SeDeX - Plain Vanilla Segment
CURRENT VALUES				NEW VALUES POST ADJUSTMENT			
STRIKE	90		STRIKE	89,229			
PARITY	10		PARITY	9,910802775025			
LOWER BARRIER LEVEL			LOWER BARRIER LEVEL				
UPPER BARRIER LEVEL			UPPER BARRIER LEVEL				
INITIAL VALUE			INITIAL VALUE				
CAP			CAP				
FLOOR			FLOOR				
STRIKE INFO			STRIKE INFO				
LOWER BARRIER LEVEL INFO			LOWER BARRIER LEVEL INFO				
UPPER BARRIER LEVEL INFO			UPPER BARRIER LEVEL INFO				
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**OBJECT: K FACTOR ADJUSTMENT RELATED TO Alibaba Group Holding Ltd. ADR / US01609W1027 WITH EFFECTIVE DATE AS OF 14/06/2024**

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

**DESCRIPTION:** Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depositary Share on top of a regular dividend of 1 USD per share.

**EFFECTIVE DATE:** 13/06/2024

**2. Adjustment details**

**DERIVATIVE MARKET:** OCC

**ADJUSTMENT FACTOR:** 0,99143302

**ADJUSTMENT CRITERIA:** The adjustable product data of UniCredit Bank GmbH Covered Warrants are updated as per K-Factor below with effective date 13th of June 2024.

**ISSUER ADJUSTMENT EFFECTIVE DATE:**14/06/2024

**3. Features of adjusted financial instruments**

<b>ISIN CODE</b>	DE000HD4S7X6	<b>EURONEXT CODE</b>	NSCITHD4S7X6	<b>MARKETING PRODUCT NAME</b>	Plain Vanilla Warrant Put	<b>OFFICIAL SEGMENT</b>	SeDeX - Plain Vanilla Segment
<b>CURRENT VALUES</b>				<b>NEW VALUES POST ADJUSTMENT</b>			
<b>STRIKE</b>	80			<b>STRIKE</b>	79,3146		
<b>PARITY</b>	10			<b>PARITY</b>	9,910802775025		
<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>				<b>STRIKE INFO</b>			
<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>							

**OBJECT: K FACTOR ADJUSTMENT RELATED TO Alibaba Group Holding Ltd. ADR / US01609W1027 WITH EFFECTIVE DATE AS OF 14/06/2024**

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

**DESCRIPTION:** Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depositary Share on top of a regular dividend of 1 USD per share.

**EFFECTIVE DATE:** 13/06/2024

**2. Adjustment details**

**DERIVATIVE MARKET:** OCC

**ADJUSTMENT FACTOR:** 0,99143302

**ADJUSTMENT CRITERIA:** The adjustable product data of UniCredit Bank GmbH Covered Warrants are updated as per K-Factor below with effective date 13th of June 2024.

**ISSUER ADJUSTMENT EFFECTIVE DATE:** 14/06/2024

**3. Features of adjusted financial instruments**

<b>ISIN CODE</b>	DE000HD4S7U2	<b>EURONEXT CODE</b>	NSCITHD4S7U2	<b>MARKETING PRODUCT NAME</b>	Plain Vanilla Warrant Call	<b>OFFICIAL SEGMENT</b>	SeDeX - Plain Vanilla Segment
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CURRENT VALUES		NEW VALUES POST ADJUSTMENT	
STRIKE	100	STRIKE	99,1433
PARITY	10	PARITY	9,910802775025
LOWER BARRIER LEVEL		LOWER BARRIER LEVEL	
UPPER BARRIER LEVEL		UPPER BARRIER LEVEL	
INITIAL VALUE		INITIAL VALUE	
CAP		CAP	
FLOOR		FLOOR	
STRIKE INFO		STRIKE INFO	
LOWER BARRIER LEVEL INFO		LOWER BARRIER LEVEL INFO	
UPPER BARRIER LEVEL INFO		UPPER BARRIER LEVEL INFO	
NOTES			

**OBJECT: K FACTOR ADJUSTMENT RELATED TO Alibaba Group Holding Ltd. ADR / US01609W1027 WITH EFFECTIVE DATE AS OF 14/06/2024**

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

**DESCRIPTION:** Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depositary Share on top of a regular dividend of 1 USD per share.

**EFFECTIVE DATE:** 13/06/2024

**2. Adjustment details**

**DERIVATIVE MARKET:** OCC

**ADJUSTMENT FACTOR:** 0,99143302

**ADJUSTMENT CRITERIA:** The adjustable product data of UniCredit Bank GmbH Covered Warrants are updated as per K-Factor below with effective date 13th of June 2024.

**ISSUER ADJUSTMENT EFFECTIVE DATE:**14/06/2024

**3. Features of adjusted financial instruments**

ISIN CODE	DE000HC6CY Y1	EURONEXT CODE	NSCITHC6CY Y1	MARKETING PRODUCT NAME	Plain Vanilla Warrant Call	OFFICIAL SEGMENT	SeDeX - Plain Vanilla Segment
CURRENT VALUES				NEW VALUES POST ADJUSTMENT			
STRIKE	90	STRIKE	89,229	PARITY	99,009900990099		
PARITY	100	PARITY					

LOWER BARRIER LEVEL		LOWER BARRIER LEVEL	
UPPER BARRIER LEVEL		UPPER BARRIER LEVEL	
INITIAL VALUE		INITIAL VALUE	
CAP		CAP	
FLOOR		FLOOR	
STRIKE INFO		STRIKE INFO	
LOWER BARRIER LEVEL INFO		LOWER BARRIER LEVEL INFO	
UPPER BARRIER LEVEL INFO		UPPER BARRIER LEVEL INFO	
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**OBJECT: K FACTOR ADJUSTMENT RELATED TO Alibaba Group Holding Ltd. ADR / US01609W1027 WITH EFFECTIVE DATE AS OF 14/06/2024**

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**DESCRIPTION:** Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depositary Share on top of a regular dividend of 1 USD per share.

**EFFECTIVE DATE:** 13/06/2024

**2. Adjustment details**

**DERIVATIVE MARKET:** OCC

**ADJUSTMENT FACTOR:** 0,99143302

**ADJUSTMENT CRITERIA:** The adjustable product data of UniCredit Bank GmbH Covered Warrants are updated as per K-Factor below with effective date 13th of June 2024.

**ISSUER ADJUSTMENT EFFECTIVE DATE:**14/06/2024

**3. Features of adjusted financial instruments**

<b>ISIN CODE</b>	DE000HD4S7 W8	<b>EURONEXT CODE</b>	NSCITHD4S7 W8	<b>MARKETING PRODUCT NAME</b>	Plain Vanilla Warrant Put	<b>OFFICIAL SEGMENT</b>	SeDeX - Plain Vanilla Segment
<b>CURRENT VALUES</b>				<b>NEW VALUES POST ADJUSTMENT</b>			
<b>STRIKE</b>	70		<b>STRIKE</b>	69,4003			
<b>PARITY</b>	10		<b>PARITY</b>	9,910802775025			
<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>				

CAP		CAP	
FLOOR		FLOOR	
STRIKE INFO		STRIKE INFO	
LOWER BARRIER LEVEL INFO		LOWER BARRIER LEVEL INFO	
UPPER BARRIER LEVEL INFO		UPPER BARRIER LEVEL INFO	
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**OBJECT: K FACTOR ADJUSTMENT RELATED TO Alibaba Group Holding Ltd. ADR / US01609W1027 WITH EFFECTIVE DATE AS OF 14/06/2024**

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

**DESCRIPTION:** Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depository Share on top of a regular dividend of 1 USD per share.

**EFFECTIVE DATE:** 13/06/2024

**2. Adjustment details**

**DERIVATIVE MARKET:** OCC

**ADJUSTMENT FACTOR:** 0,99143302

**ADJUSTMENT CRITERIA:** The adjustable product data of UniCredit Bank GmbH Covered Warrants are updated as per K-Factor below with effective date 13th of June 2024.

**ISSUER ADJUSTMENT EFFECTIVE DATE:**14/06/2024

**3. Features of adjusted financial instruments**

<b>ISIN CODE</b>	DE000HD1T2V3	<b>EURONEXT CODE</b>	NSCITHD1T2V3	<b>MARKETING PRODUCT NAME</b>	Plain Vanilla Warrant Call	<b>OFFICIAL SEGMENT</b>	SeDeX - Plain Vanilla Segment
<b>CURRENT VALUES</b>				<b>NEW VALUES POST ADJUSTMENT</b>			
<b>STRIKE</b>	100			<b>STRIKE</b>	99,1433		
<b>PARITY</b>	10			<b>PARITY</b>	9,910802775025		
<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>				<b>STRIKE INFO</b>			

LOWER BARRIER LEVEL INFO		LOWER BARRIER LEVEL INFO	
UPPER BARRIER LEVEL INFO		UPPER BARRIER LEVEL INFO	
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**OBJECT: K FACTOR ADJUSTMENT RELATED TO Alibaba Group Holding Ltd. ADR / US01609W1027 WITH EFFECTIVE DATE AS OF 14/06/2024**

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

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**EFFECTIVE DATE:** 13/06/2024

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**DERIVATIVE MARKET:** OCC

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**ISSUER ADJUSTMENT EFFECTIVE DATE:** 14/06/2024

**3. Features of adjusted financial instruments**

ISIN CODE	DE000HD4S7S6	EURONEXT CODE	NSCITHD4S7S6	MARKETING PRODUCT NAME	Plain Vanilla Warrant Call	OFFICIAL SEGMENT	SeDeX - Plain Vanilla Segment
<b>CURRENT VALUES</b>				<b>NEW VALUES POST ADJUSTMENT</b>			
STRIKE	80			STRIKE		79,3146	
PARITY	10			PARITY		9,910802775025	
LOWER BARRIER LEVEL				LOWER BARRIER LEVEL			
UPPER BARRIER LEVEL				UPPER BARRIER LEVEL			
INITIAL VALUE				INITIAL VALUE			
CAP				CAP			
FLOOR				FLOOR			
STRIKE INFO				STRIKE INFO			
LOWER BARRIER LEVEL INFO				LOWER BARRIER LEVEL INFO			
UPPER BARRIER LEVEL				UPPER BARRIER LEVEL			

INFO		INFO	
NOTES			

**OBJECT: K FACTOR ADJUSTMENT RELATED TO Alibaba Group Holding Ltd. ADR / US01609W1027 WITH EFFECTIVE DATE AS OF 14/06/2024**

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

**DESCRIPTION:** Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depositary Share on top of a regular dividend of 1 USD per share.

**EFFECTIVE DATE:** 13/06/2024

**2. Adjustment details**

**DERIVATIVE MARKET:** OCC

**ADJUSTMENT FACTOR:** 0,99143302

**ADJUSTMENT CRITERIA:** The adjustable product data of UniCredit Bank GmbH Covered Warrants are updated as per K-Factor below with effective date 13th of June 2024.

**ISSUER ADJUSTMENT EFFECTIVE DATE:**14/06/2024

**3. Features of adjusted financial instruments**

ISIN CODE	DE000HC92J33	EURONEXT CODE	NSCITHC92J33	MARKETING PRODUCT NAME	Plain Vanilla Warrant Put	OFFICIAL SEGMENT	SeDeX - Plain Vanilla Segment
<b>CURRENT VALUES</b>				<b>NEW VALUES POST ADJUSTMENT</b>			
<b>STRIKE</b>	100		<b>STRIKE</b>	99,1433			
<b>PARITY</b>	10		<b>PARITY</b>	9,910802775025			
<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>			<b>STRIKE INFO</b>				
<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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**OBJECT: K FACTOR ADJUSTMENT RELATED TO Alibaba Group Holding Ltd. ADR / US01609W1027 WITH EFFECTIVE DATE AS OF 14/06/2024**

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

**DESCRIPTION:** Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depository Share on top of a regular dividend of 1 USD per share.

**EFFECTIVE DATE:** 13/06/2024

**2. Adjustment details**

**DERIVATIVE MARKET:** OCC

**ADJUSTMENT FACTOR:** 0,99143302

**ADJUSTMENT CRITERIA:** The adjustable product data of UniCredit Bank GmbH Covered Warrants are updated as per K-Factor below with effective date 13th of June 2024.

**ISSUER ADJUSTMENT EFFECTIVE DATE:**14/06/2024

**3. Features of adjusted financial instruments**

<b>ISIN CODE</b>	DE000HD1F782	<b>EURONEXT CODE</b>	NSCITHD1F782	<b>MARKETING PRODUCT NAME</b>	Plain Vanilla Warrant Call	<b>OFFICIAL SEGMENT</b>	SeDeX - Plain Vanilla Segment
<b>CURRENT VALUES</b>				<b>NEW VALUES POST ADJUSTMENT</b>			
<b>STRIKE</b>	80			<b>STRIKE</b>		79,3146	
<b>PARITY</b>	10			<b>PARITY</b>		9,910802775025	
<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>				<b>STRIKE INFO</b>			
<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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**OBJECT: K FACTOR ADJUSTMENT RELATED TO Alibaba Group Holding Ltd. ADR / US01609W1027 WITH EFFECTIVE DATE AS OF 14/06/2024**



### 1. General information about the corporate action

**DESCRIPTION:** Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depositary Share on top of a regular dividend of 1 USD per share.

**EFFECTIVE DATE:** 13/06/2024

### 2. Adjustment details

**DERIVATIVE MARKET:** OCC

**ADJUSTMENT FACTOR:** 0,99143302

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**ISSUER ADJUSTMENT EFFECTIVE DATE:**14/06/2024

### 3. Features of adjusted financial instruments

ISIN CODE	DE000HD0GP V8	EURONEXT CODE	NSCIT00HD0G6	MARKETING PRODUCT NAME	Plain Vanilla Warrant Put	OFFICIAL SEGMENT	SeDeX - Plain Vanilla Segment
<b>CURRENT VALUES</b>				<b>NEW VALUES POST ADJUSTMENT</b>			
<b>STRIKE</b>		70		<b>STRIKE</b>		69,4003	
<b>PARITY</b>		10		<b>PARITY</b>		9,910802775025	
<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>				<b>STRIKE INFO</b>			
<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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**OBJECT: K FACTOR ADJUSTMENT RELATED TO Alibaba Group Holding Ltd. ADR /  
US01609W1027 WITH EFFECTIVE DATE AS OF 14/06/2024**

### 1. General information about the corporate action

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**EFFECTIVE DATE:** 13/06/2024

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**ISSUER ADJUSTMENT EFFECTIVE DATE:**14/06/2024

**3. Features of adjusted financial instruments**

<b>ISIN CODE</b>	DE000HC92B49	<b>EURONEXT CODE</b>	NSCITHC92B49	<b>MARKETING PRODUCT NAME</b>	Plain Vanilla Warrant Call	<b>OFFICIAL SEGMENT</b>	SeDeX - Plain Vanilla Segment
<b>CURRENT VALUES</b>				<b>NEW VALUES POST ADJUSTMENT</b>			
<b>STRIKE</b>	100			<b>STRIKE</b>	99,1433		
<b>PARITY</b>	10			<b>PARITY</b>	9,910802775025		
<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>				<b>STRIKE INFO</b>			
<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>							

**OBJECT: K FACTOR ADJUSTMENT RELATED TO Alibaba Group Holding Ltd. ADR / US01609W1027 WITH EFFECTIVE DATE AS OF 14/06/2024**

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DERIVATIVE MARKET: OCC

ADJUSTMENT FACTOR: 0,99143302

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ISSUER ADJUSTMENT EFFECTIVE DATE:14/06/2024

**3. Features of adjusted financial instruments**

ISIN CODE	DE000HD1F7C8	EURONEXT CODE	NSCITHD1F7C8	MARKETING PRODUCT NAME	Plain Vanilla Warrant Put	OFFICIAL SEGMENT	SeDeX - Plain Vanilla Segment
<b>CURRENT VALUES</b>				<b>NEW VALUES POST ADJUSTMENT</b>			
STRIKE	80			STRIKE		79,3146	
PARITY	10			PARITY		9,910802775025	
LOWER BARRIER LEVEL				LOWER BARRIER LEVEL			
UPPER BARRIER LEVEL				UPPER BARRIER LEVEL			
INITIAL VALUE				INITIAL VALUE			
CAP				CAP			
FLOOR				FLOOR			
STRIKE INFO				STRIKE INFO			
LOWER BARRIER LEVEL INFO				LOWER BARRIER LEVEL INFO			
UPPER BARRIER LEVEL INFO				UPPER BARRIER LEVEL INFO			
NOTES							

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**OBJECT: K FACTOR ADJUSTMENT RELATED TO Alibaba Group Holding Ltd. ADR / US01609W1027 WITH EFFECTIVE DATE AS OF 14/06/2024**

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

DESCRIPTION: Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depositary Share on top of a regular dividend of 1 USD per share.

EFFECTIVE DATE: 13/06/2024

**2. Adjustment details**

DERIVATIVE MARKET: OCC

ADJUSTMENT FACTOR: 0,99143302

ADJUSTMENT CRITERIA: The adjustable product data of UniCredit Bank GmbH Covered Warrants are updated as per K-Factor below with effective date 13th of June 2024.

ISSUER ADJUSTMENT EFFECTIVE DATE:14/06/2024

**3. Features of adjusted financial instruments**

ISIN CODE	DE000HC99AB6	EURONEXT CODE	NSCITHC99AB6	MARKETING PRODUCT NAME	Plain Vanilla Warrant Put	OFFICIAL SEGMENT	SeDeX - Plain Vanilla Segment
CURRENT VALUES				NEW VALUES POST ADJUSTMENT			
STRIKE	80			STRIKE		79,3146	
PARITY	10			PARITY		9,910802775025	
LOWER BARRIER LEVEL				LOWER BARRIER LEVEL			
UPPER BARRIER LEVEL				UPPER BARRIER LEVEL			
INITIAL VALUE				INITIAL VALUE			
CAP				CAP			
FLOOR				FLOOR			
STRIKE INFO				STRIKE INFO			
LOWER BARRIER LEVEL INFO				LOWER BARRIER LEVEL INFO			
UPPER BARRIER LEVEL INFO				UPPER BARRIER LEVEL INFO			
NOTES							

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**OBJECT: K FACTOR ADJUSTMENT RELATED TO Alibaba Group Holding Ltd. ADR / US01609W1027 WITH EFFECTIVE DATE AS OF 14/06/2024**

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

**DESCRIPTION:** Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depositary Share on top of a regular dividend of 1 USD per share.

EFFECTIVE DATE: 13/06/2024

**2. Adjustment details**

DERIVATIVE MARKET: OCC

ADJUSTMENT FACTOR: 0,99143302

**ADJUSTMENT CRITERIA:** The adjustable product data of UniCredit Bank GmbH Covered Warrants are updated as per K-Factor below with effective date 13th of June 2024.

**ISSUER ADJUSTMENT EFFECTIVE DATE:**14/06/2024

**3. Features of adjusted financial instruments**

<b>ISIN CODE</b>	DE000HC99AC4	<b>EURONEXT CODE</b>	NSCITHC99AC4	<b>MARKETING PRODUCT NAME</b>	Plain Vanilla Warrant Put	<b>OFFICIAL SEGMENT</b>	SeDeX - Plain Vanilla Segment
<b>CURRENT VALUES</b>				<b>NEW VALUES POST ADJUSTMENT</b>			
<b>STRIKE</b>	100			<b>STRIKE</b>	99,1433		
<b>PARITY</b>	10			<b>PARITY</b>	9,910802775025		
<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>				<b>STRIKE INFO</b>			
<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>							

**OBJECT: K FACTOR ADJUSTMENT RELATED TO Alibaba Group Holding Ltd. ADR / US01609W1027 WITH EFFECTIVE DATE AS OF 14/06/2024**

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

**DESCRIPTION:** Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depositary Share on top of a regular dividend of 1 USD per share.

**EFFECTIVE DATE:** 13/06/2024

**2. Adjustment details**

**DERIVATIVE MARKET:** OCC

**ADJUSTMENT FACTOR:** 0,99143302

**ADJUSTMENT CRITERIA:** The adjustable product data of UniCredit Bank GmbH Covered Warrants are updated as per K-Factor below with effective date 13th of June 2024.

ISSUER ADJUSTMENT EFFECTIVE DATE:14/06/2024

**3. Features of adjusted financial instruments**

ISIN CODE	DE000HD1T2Y7	EURONEXT CODE	NSCITHD1T2Y7	MARKETING PRODUCT NAME	Plain Vanilla Warrant Put	OFFICIAL SEGMENT	SeDeX - Plain Vanilla Segment
CURRENT VALUES				NEW VALUES POST ADJUSTMENT			
STRIKE	70		STRIKE	69,4003			
PARITY	10		PARITY	9,910802775025			
LOWER BARRIER LEVEL			LOWER BARRIER LEVEL				
UPPER BARRIER LEVEL			UPPER BARRIER LEVEL				
INITIAL VALUE			INITIAL VALUE				
CAP			CAP				
FLOOR			FLOOR				
STRIKE INFO			STRIKE INFO				
LOWER BARRIER LEVEL INFO			LOWER BARRIER LEVEL INFO				
UPPER BARRIER LEVEL INFO			UPPER BARRIER LEVEL INFO				
NOTES							

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**OBJECT: K FACTOR ADJUSTMENT RELATED TO Alibaba Group Holding Ltd. ADR / US01609W1027 WITH EFFECTIVE DATE AS OF 14/06/2024**

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

**DESCRIPTION:** Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depositary Share on top of a regular dividend of 1 USD per share.

**EFFECTIVE DATE:** 13/06/2024

**2. Adjustment details**

**DERIVATIVE MARKET:** OCC

**ADJUSTMENT FACTOR:** 0,99143302

**ADJUSTMENT CRITERIA:** The adjustable product data of UniCredit Bank GmbH Covered Warrants are updated as per K-Factor below with effective date 13th of June 2024.

**ISSUER ADJUSTMENT EFFECTIVE DATE:**14/06/2024

**3. Features of adjusted financial instruments**

<b>ISIN CODE</b>	DE000HC9B363	<b>EURONEXT CODE</b>	NSCITHC9B363	<b>MARKETING PRODUCT NAME</b>	Plain Vanilla Warrant Put	<b>OFFICIAL SEGMENT</b>	SeDeX - Plain Vanilla Segment
<b>CURRENT VALUES</b>				<b>NEW VALUES POST ADJUSTMENT</b>			
<b>STRIKE</b>	85			<b>STRIKE</b>	84,2718		
<b>PARITY</b>	10			<b>PARITY</b>	9,910802775025		
<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>				<b>STRIKE INFO</b>			
<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>							

**OBJECT: K FACTOR ADJUSTMENT RELATED TO Alibaba Group Holding Ltd. ADR / US01609W1027 WITH EFFECTIVE DATE AS OF 14/06/2024**

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

**DESCRIPTION:** Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depositary Share on top of a regular dividend of 1 USD per share.

**EFFECTIVE DATE:** 13/06/2024

**2. Adjustment details**

**DERIVATIVE MARKET:** OCC

**ADJUSTMENT FACTOR:** 0,99143302

**ADJUSTMENT CRITERIA:** The adjustable product data of UniCredit Bank GmbH Covered Warrants are updated as per K-Factor below with effective date 13th of June 2024.

**ISSUER ADJUSTMENT EFFECTIVE DATE:** 14/06/2024

**3. Features of adjusted financial instruments**

<b>ISIN CODE</b>	DE000HD1F7B0	<b>EURONEXT CODE</b>	NSCITHD1F7B0	<b>MARKETING PRODUCT NAME</b>	Plain Vanilla Warrant Call	<b>OFFICIAL SEGMENT</b>	SeDeX - Plain Vanilla Segment
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CURRENT VALUES		NEW VALUES POST ADJUSTMENT	
STRIKE	80	STRIKE	79,3146
PARITY	10	PARITY	9,910802775025
LOWER BARRIER LEVEL		LOWER BARRIER LEVEL	
UPPER BARRIER LEVEL		UPPER BARRIER LEVEL	
INITIAL VALUE		INITIAL VALUE	
CAP		CAP	
FLOOR		FLOOR	
STRIKE INFO		STRIKE INFO	
LOWER BARRIER LEVEL INFO		LOWER BARRIER LEVEL INFO	
UPPER BARRIER LEVEL INFO		UPPER BARRIER LEVEL INFO	
NOTES			

**OBJECT: K FACTOR ADJUSTMENT RELATED TO Alibaba Group Holding Ltd. ADR / US01609W1027 WITH EFFECTIVE DATE AS OF 14/06/2024**

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

**DESCRIPTION:** Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depositary Share on top of a regular dividend of 1 USD per share.

**EFFECTIVE DATE:** 13/06/2024

**2. Adjustment details**

**DERIVATIVE MARKET:** OCC

**ADJUSTMENT FACTOR:** 0,99143302

**ADJUSTMENT CRITERIA:** The adjustable product data of UniCredit Bank GmbH Covered Warrants are updated as per K-Factor below with effective date 13th of June 2024.

**ISSUER ADJUSTMENT EFFECTIVE DATE:**14/06/2024

**3. Features of adjusted financial instruments**

ISIN CODE	DE000HC66G79	EURONEXT CODE	NSCITHC66G79	MARKETING PRODUCT NAME	Plain Vanilla Warrant Call	OFFICIAL SEGMENT	SeDeX - Plain Vanilla Segment
<b>CURRENT VALUES</b>				<b>NEW VALUES POST ADJUSTMENT</b>			
STRIKE	110	STRIKE	109,0576				
PARITY	100	PARITY	99,009900990099				



LOWER BARRIER LEVEL		LOWER BARRIER LEVEL	
UPPER BARRIER LEVEL		UPPER BARRIER LEVEL	
INITIAL VALUE		INITIAL VALUE	
CAP		CAP	
FLOOR		FLOOR	
STRIKE INFO		STRIKE INFO	
LOWER BARRIER LEVEL INFO		LOWER BARRIER LEVEL INFO	
UPPER BARRIER LEVEL INFO		UPPER BARRIER LEVEL INFO	
NOTES			

**OBJECT: K FACTOR ADJUSTMENT RELATED TO Alibaba Group Holding Ltd. ADR / US01609W1027 WITH EFFECTIVE DATE AS OF 14/06/2024**

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

**DESCRIPTION:** Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depositary Share on top of a regular dividend of 1 USD per share.

**EFFECTIVE DATE:** 13/06/2024

**2. Adjustment details**

**DERIVATIVE MARKET:** OCC

**ADJUSTMENT FACTOR:** 0,99143302

**ADJUSTMENT CRITERIA:** The adjustable product data of UniCredit Bank GmbH Covered Warrants are updated as per K-Factor below with effective date 13th of June 2024.

**ISSUER ADJUSTMENT EFFECTIVE DATE:**14/06/2024

**3. Features of adjusted financial instruments**

<b>ISIN CODE</b>	DE000HD3UR30	<b>EURONEXT CODE</b>	NSCITHD3UR30	<b>MARKETING PRODUCT NAME</b>	Plain Vanilla Warrant Call	<b>OFFICIAL SEGMENT</b>	SeDeX - Plain Vanilla Segment
<b>CURRENT VALUES</b>				<b>NEW VALUES POST ADJUSTMENT</b>			
<b>STRIKE</b>	75	<b>STRIKE</b>	74,3575	<b>PARITY</b>	9,910802775025	<b>LOWER BARRIER LEVEL</b>	
<b>PARITY</b>	10	<b>UPPER BARRIER LEVEL</b>		<b>INITIAL VALUE</b>		<b>UPPER BARRIER LEVEL</b>	
<b>LOWER BARRIER LEVEL</b>		<b>INITIAL VALUE</b>					
<b>UPPER BARRIER LEVEL</b>							
<b>INITIAL VALUE</b>							

CAP		CAP	
FLOOR		FLOOR	
STRIKE INFO		STRIKE INFO	
LOWER BARRIER LEVEL INFO		LOWER BARRIER LEVEL INFO	
UPPER BARRIER LEVEL INFO		UPPER BARRIER LEVEL INFO	
NOTES			

**OBJECT: K FACTOR ADJUSTMENT RELATED TO Alibaba Group Holding Ltd. ADR / US01609W1027 WITH EFFECTIVE DATE AS OF 14/06/2024**

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

**DESCRIPTION:** Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depository Share on top of a regular dividend of 1 USD per share.

**EFFECTIVE DATE:** 13/06/2024

**2. Adjustment details**

**DERIVATIVE MARKET:** OCC

**ADJUSTMENT FACTOR:** 0,99143302

**ADJUSTMENT CRITERIA:** The adjustable product data of UniCredit Bank GmbH Covered Warrants are updated as per K-Factor below with effective date 13th of June 2024.

**ISSUER ADJUSTMENT EFFECTIVE DATE:**14/06/2024

**3. Features of adjusted financial instruments**

<b>ISIN CODE</b>	DE000HC9KK27	<b>EURONEXT CODE</b>	NSCITHC9KK27	<b>MARKETING PRODUCT NAME</b>	Plain Vanilla Warrant Call	<b>OFFICIAL SEGMENT</b>	SeDeX - Plain Vanilla Segment
<b>CURRENT VALUES</b>				<b>NEW VALUES POST ADJUSTMENT</b>			
<b>STRIKE</b>	90	<b>STRIKE</b>	89,229	<b>PARITY</b>	9,910802775025	<b>LOWER BARRIER LEVEL</b>	
<b>PARITY</b>	10	<b>UPPER BARRIER LEVEL</b>		<b>INITIAL VALUE</b>		<b>CAP</b>	
<b>LOWER BARRIER LEVEL</b>		<b>UPPER BARRIER LEVEL</b>		<b>FLOOR</b>		<b>STRIKE INFO</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>					
<b>STRIKE INFO</b>							

LOWER BARRIER LEVEL INFO		LOWER BARRIER LEVEL INFO	
UPPER BARRIER LEVEL INFO		UPPER BARRIER LEVEL INFO	
NOTES			

**OBJECT: K FACTOR ADJUSTMENT RELATED TO Alibaba Group Holding Ltd. ADR / US01609W1027 WITH EFFECTIVE DATE AS OF 14/06/2024**

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

**DESCRIPTION:** Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depositary Share on top of a regular dividend of 1 USD per share.

**EFFECTIVE DATE:** 13/06/2024

**2. Adjustment details**

**DERIVATIVE MARKET:** OCC

**ADJUSTMENT FACTOR:** 0,99143302

**ADJUSTMENT CRITERIA:** The adjustable product data of UniCredit Bank GmbH Covered Warrants are updated as per K-Factor below with effective date 13th of June 2024.

**ISSUER ADJUSTMENT EFFECTIVE DATE:**14/06/2024

**3. Features of adjusted financial instruments**

ISIN CODE	DE000HD4S7T4	EURONEXT CODE	NSCITHD4S7T4	MARKETING PRODUCT NAME	Plain Vanilla Warrant Call	OFFICIAL SEGMENT	SeDeX - Plain Vanilla Segment
<b>CURRENT VALUES</b>				<b>NEW VALUES POST ADJUSTMENT</b>			
STRIKE	90			STRIKE		89,229	
PARITY	10			PARITY		9,910802775025	
LOWER BARRIER LEVEL				LOWER BARRIER LEVEL			
UPPER BARRIER LEVEL				UPPER BARRIER LEVEL			
INITIAL VALUE				INITIAL VALUE			
CAP				CAP			
FLOOR				FLOOR			
STRIKE INFO				STRIKE INFO			
LOWER BARRIER LEVEL INFO				LOWER BARRIER LEVEL INFO			
UPPER BARRIER LEVEL				UPPER BARRIER LEVEL			

INFO		INFO	
NOTES			

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**CORPORATE EVENT NOTICE:** Modifica delle caratteristiche del sottostante  
**UniCredit S.p.A.**  
**SEDE DI NEGOZIAZIONE:** Milan  
**DISPOSIZIONE:** MIL\_20240613\_13851\_TLX  
**DATA:** 13/06/2024  
**MERCATO:** EuroTLX

**OGGETTO: RETTIFICA MEDIANTE APPLICAZIONE DEL K FACTOR AVENTE A OGGETTO Alibaba Group Holding Ltd. ADR / US01609W1027 A DECORRERE DAL 14/06/2024**

**1. Informazioni inerenti la Corporate action**

**DESCRIZIONE:** Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depositary Share on top of a regular dividend of 1 USD per share.

**DATA DI EFFICACIA:** 13/06/2024

**2. Dettagli sulla modalità di rettifica**

**MERCATO DERIVATI:** OCC

**FATTORE DI RETTIFICA:** 0,99143302

**CRITERIO DI RETTIFICA:** The adjustable product data of UniCredit Bank GmbH and UniCredit SpA Certificates are updated as per K-Factor below with effective date 13th of June 2024.

**DATA DI EFFICACIA EMITTENTE:** 14/06/2024

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

<b>ISIN CODE</b>	IT0005456097	<b>CODICE Euronext</b>	NSCIT0545607	<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>	133,35	<b>STRIKE INFO</b>	132,2076
<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_20240613_13851_TLX
<b>DATE:</b>	13/06/2024
<b>MARKET:</b>	EuroTLX

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**OBJECT: K FACTOR ADJUSTMENT RELATED TO Alibaba Group Holding Ltd. ADR / US01609W1027 WITH EFFECTIVE DATE AS OF 14/06/2024**

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

**DESCRIPTION:** Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depositary Share on top of a regular dividend of 1 USD per share.

**EFFECTIVE DATE:** 13/06/2024

**2. Adjustment details**

**DERIVATIVE MARKET:** OCC

**ADJUSTMENT FACTOR:** 0,99143302

**ADJUSTMENT CRITERIA:** The adjustable product data of UniCredit Bank GmbH and UniCredit SpA Certificates are updated as per K-Factor below with effective date 13th of June 2024.

**ISSUER ADJUSTMENT EFFECTIVE DATE:**14/06/2024

**3. Features of adjusted financial instruments**

<b>ISIN CODE</b>	IT0005456097	<b>EURONEXT CODE</b>	NSCIT0545607	<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>	133,35	<b>STRIKE INFO</b>	132,2076
<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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**CORPORATE EVENT NOTICE:** Modifica delle caratteristiche del sottostante  
**UniCredit Bank GmbH**  
**SEDE DI NEGOZIAZIONE:** Milan  
**DISPOSIZIONE:** MIL\_20240613\_13853\_SED  
**DATA:** 13/06/2024  
**MERCATO:** SeDeX

**OGGETTO: RETTIFICA MEDIANTE APPLICAZIONE DEL K FACTOR AVENTE A OGGETTO Alibaba Group Holding Ltd. ADR / US01609W1027 A DECORRERE DAL 14/06/2024**

**1. Informazioni inerenti la Corporate action**

**DESCRIZIONE:** Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depositary Share on top of a regular dividend of 1 USD per share.

**DATA DI EFFICACIA:** 13/06/2024

**2. Dettagli sulla modalità di rettifica**

**MERCATO DERIVATI:** OCC

**FATTORE DI RETTIFICA:** 0,99143302

**CRITERIO DI RETTIFICA:** The adjustable product data of UniCredit Bank GmbH and UniCredit SpA Certificates are updated as per K-Factor below with effective date 13th of June 2024.

**DATA DI EFFICACIA EMITTENTE:** 14/06/2024

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

<b>ISIN CODE</b>	DE000HC4WV L7	<b>CODICE EURONEXT</b>	NSCITHC4WV L7	<b>MARKETING PRODUCT NAME</b>	Cash Collect Autocallable	<b>SEGMENTO DI NEGOZIAZIONE</b>	SeDeX - Investment Certificates 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>			

CAP		CAP	
FLOOR		FLOOR	
STRIKE INFO	86,95	STRIKE INFO	86,2051
LOWER BARRIER LEVEL INFO		LOWER BARRIER LEVEL INFO	
UPPER BARRIER LEVEL INFO		UPPER BARRIER LEVEL INFO	
NOTE			

**OGGETTO: RETTIFICA MEDIANTE APPLICAZIONE DEL K FACTOR AVENTE A OGGETTO Alibaba Group Holding Ltd. ADR / US01609W1027 A DECORRERE DAL 14/06/2024**

**1. Informazioni inerenti la Corporate action**

**DESCRIZIONE:** Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depository Share on top of a regular dividend of 1 USD per share.

**DATA DI EFFICACIA:** 13/06/2024

**2. Dettagli sulla modalità di rettifica**

**MERCATO DERIVATI:** OCC

**FATTORE DI RETTIFICA:** 0,99143302

**CRITERIO DI RETTIFICA:** The adjustable product data of UniCredit Bank GmbH and UniCredit SpA Certificates are updated as per K-Factor below with effective date 13th of June 2024.

**DATA DI EFFICACIA EMITTENTE:** 14/06/2024

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

<b>ISIN CODE</b>	DE000HC6MR 13	<b>CODICE EURONEXT</b>	NSCIT0HC6M R0	<b>MARKETING PRODUCT NAME</b>	Cash Collect	<b>SEGMENTO DI NEGOZIAZIONE</b>	SeDeX - Investment Certificates Segment
<b>VALORI CORRENTI</b>				<b>VALORI POST RETTIFICA</b>			
<b>STRIKE</b>	82,95		<b>STRIKE</b>	82,2394			
<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>	82,95		<b>INITIAL VALUE</b>	82,2394			
<b>CAP</b>			<b>CAP</b>				
<b>FLOOR</b>			<b>FLOOR</b>				

STRIKE INFO		STRIKE INFO	
LOWER BARRIER LEVEL INFO		LOWER BARRIER LEVEL INFO	
UPPER BARRIER LEVEL INFO		UPPER BARRIER LEVEL INFO	
NOTE			

**OGGETTO: RETTIFICA MEDIANTE APPLICAZIONE DEL K FACTOR AVENTE A OGGETTO Alibaba Group Holding Ltd. ADR / US01609W1027 A DECORRERE DAL 14/06/2024**

**1. Informazioni inerenti la Corporate action**

**DESCRIZIONE:** Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depositary Share on top of a regular dividend of 1 USD per share.

**DATA DI EFFICACIA:** 13/06/2024

**2. Dettagli sulla modalità di rettifica**

**MERCATO DERIVATI:** OCC

**FATTORE DI RETTIFICA:** 0,99143302

**CRITERIO DI RETTIFICA:** The adjustable product data of UniCredit Bank GmbH and UniCredit SpA Certificates are updated as per K-Factor below with effective date 13th of June 2024.

**DATA DI EFFICACIA EMITTENTE:** 14/06/2024

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

ISIN CODE	DE000HC5F5N7	CODICE Euronext	NSCITHC5F5N7	MARKETING PRODUCT NAME	Cash Collect Autocallable	SEGMENTO DI NEGOZIAZIONE	SeDeX - Investment Certificates Segment
<b>VALORI CORRENTI</b>				<b>VALORI POST RETTIFICA</b>			
STRIKE				STRIKE			
PARITY				PARITY			
LOWER BARRIER LEVEL				LOWER BARRIER LEVEL			
UPPER BARRIER LEVEL				UPPER BARRIER LEVEL			
INITIAL VALUE				INITIAL VALUE			
CAP				CAP			
FLOOR				FLOOR			
STRIKE INFO		86,9		STRIKE INFO		86,1555	

LOWER BARRIER LEVEL INFO		LOWER BARRIER LEVEL INFO	
UPPER BARRIER LEVEL INFO		UPPER BARRIER LEVEL INFO	
NOTE			

**OGGETTO: RETTIFICA MEDIANTE APPLICAZIONE DEL K FACTOR AVENTE A OGGETTO Alibaba Group Holding Ltd. ADR / US01609W1027 A DECORRERE DAL 14/06/2024**

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**DATA DI EFFICACIA:** 13/06/2024

**2. Dettagli sulla modalità di rettifica**

**MERCATO DERIVATI:** OCC

**FATTORE DI RETTIFICA:** 0,99143302

**CRITERIO DI RETTIFICA:** The adjustable product data of UniCredit Bank GmbH and UniCredit SpA Certificates are updated as per K-Factor below with effective date 13th of June 2024.

**DATA DI EFFICACIA EMITTENTE:** 14/06/2024

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

ISIN CODE	DE000HC2V6Z2	CODICE EURONEXT	NSCITHC2V6Z2	MARKETING PRODUCT NAME	Bonus Cap	SEGMENTO DI NEGOZIAZIONE	SeDeX - Investment Certificates Segment
<b>VALORI CORRENTI</b>				<b>VALORI POST RETTIFICA</b>			
<b>STRIKE</b>	87,97		<b>STRIKE</b>	87,2164			
<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>	87,97		<b>INITIAL VALUE</b>	87,2164			
<b>CAP</b>			<b>CAP</b>				
<b>FLOOR</b>			<b>FLOOR</b>				
<b>STRIKE INFO</b>			<b>STRIKE INFO</b>				
<b>LOWER BARRIER LEVEL INFO</b>			<b>LOWER BARRIER LEVEL INFO</b>				

UPPER BARRIER LEVEL INFO		UPPER BARRIER LEVEL INFO	
NOTE			

**OGGETTO: RETTIFICA MEDIANTE APPLICAZIONE DEL K FACTOR AVENTE A OGGETTO Alibaba Group Holding Ltd. ADR / US01609W1027 A DECORRERE DAL 14/06/2024**

**1. Informazioni inerenti la Corporate action**

**DESCRIZIONE:** Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depository Share on top of a regular dividend of 1 USD per share.

**DATA DI EFFICACIA:** 13/06/2024

**2. Dettagli sulla modalità di rettifica**

**MERCATO DERIVATI:** OCC

**FATTORE DI RETTIFICA:** 0,99143302

**CRITERIO DI RETTIFICA:** The adjustable product data of UniCredit Bank GmbH and UniCredit SpA Certificates are updated as per K-Factor below with effective date 13th of June 2024.

**DATA DI EFFICACIA EMITTENTE:** 14/06/2024

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

ISIN CODE	DE000HR9FZR2	CODICE EURONEXT	NSCIT0HR9FZ4	MARKETING PRODUCT NAME	Cash Collect Autocallable	SEGMENTO DI NEGOZIAZIONE	SeDeX - Investment Certificates 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>		165,24		<b>STRIKE INFO</b>		163,8244	
<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 Bank GmbH</b>
<b>LOCATION:</b>	Milan
<b>NOTICE:</b>	MIL_20240613_13853_SED
<b>DATE:</b>	13/06/2024
<b>MARKET:</b>	SeDeX

**OBJECT: K FACTOR ADJUSTMENT RELATED TO Alibaba Group Holding Ltd. ADR / US01609W1027 WITH EFFECTIVE DATE AS OF 14/06/2024**

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

**DESCRIPTION:** Alibaba Group Holding Limited (BABA.N) has announced a Special Cash Dividend of approximately 0.66 USD per BABA American Depositary Share on top of a regular dividend of 1 USD per share.

**EFFECTIVE DATE:** 13/06/2024

**2. Adjustment details**

**DERIVATIVE MARKET:** OCC

**ADJUSTMENT FACTOR:** 0,99143302

**ADJUSTMENT CRITERIA:** The adjustable product data of UniCredit Bank GmbH and UniCredit SpA Certificates are updated as per K-Factor below with effective date 13th of June 2024.

**ISSUER ADJUSTMENT EFFECTIVE DATE:**14/06/2024

**3. Features of adjusted financial instruments**

<b>ISIN CODE</b>	DE000HC4WV L7	<b>EURONEXT CODE</b>	NSCITHC4WV L7	<b>MARKETING PRODUCT NAME</b>	Cash Collect Autocallable	<b>OFFICIAL SEGMENT</b>	SeDeX - 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>			

INITIAL VALUE		INITIAL VALUE	
CAP		CAP	
FLOOR		FLOOR	
STRIKE INFO	86,95	STRIKE INFO	86,2051
LOWER BARRIER LEVEL INFO		LOWER BARRIER LEVEL INFO	
UPPER BARRIER LEVEL INFO		UPPER BARRIER LEVEL INFO	
NOTES			

**OBJECT: K FACTOR ADJUSTMENT RELATED TO Alibaba Group Holding Ltd. ADR / US01609W1027 WITH EFFECTIVE DATE AS OF 14/06/2024**

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

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**EFFECTIVE DATE:** 13/06/2024

**2. Adjustment details**

**DERIVATIVE MARKET:** OCC

**ADJUSTMENT FACTOR:** 0,99143302

**ADJUSTMENT CRITERIA:** The adjustable product data of UniCredit Bank GmbH and UniCredit SpA Certificates are updated as per K-Factor below with effective date 13th of June 2024.

**ISSUER ADJUSTMENT EFFECTIVE DATE:**14/06/2024

**3. Features of adjusted financial instruments**

ISIN CODE	DE000HC6MR 13	EURONEXT CODE	NSCIT0HC6M R0	MARKETING PRODUCT NAME	Cash Collect	OFFICIAL SEGMENT	SeDeX - Investment Certificates Segment
<b>CURRENT VALUES</b>				<b>NEW VALUES POST ADJUSTMENT</b>			
STRIKE		82,95		STRIKE		82,2394	
PARITY				PARITY			
LOWER BARRIER LEVEL				LOWER BARRIER LEVEL			
UPPER BARRIER LEVEL				UPPER BARRIER LEVEL			
INITIAL VALUE		82,95		INITIAL VALUE		82,2394	
CAP				CAP			



FLOOR		FLOOR	
STRIKE INFO		STRIKE INFO	
LOWER BARRIER LEVEL INFO		LOWER BARRIER LEVEL INFO	
UPPER BARRIER LEVEL INFO		UPPER BARRIER LEVEL INFO	
NOTES			

**OBJECT: K FACTOR ADJUSTMENT RELATED TO Alibaba Group Holding Ltd. ADR / US01609W1027 WITH EFFECTIVE DATE AS OF 14/06/2024**

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

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**EFFECTIVE DATE:** 13/06/2024

**2. Adjustment details**

**DERIVATIVE MARKET:** OCC

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**ISSUER ADJUSTMENT EFFECTIVE DATE:**14/06/2024

**3. Features of adjusted financial instruments**

ISIN CODE	DE000HC5F5N7	EURONEXT CODE	NSCITHC5F5N7	MARKETING PRODUCT NAME	Cash Collect Autocallable	OFFICIAL SEGMENT	SeDeX - Investment Certificates Segment
<b>CURRENT VALUES</b>				<b>NEW VALUES POST ADJUSTMENT</b>			
STRIKE				STRIKE			
PARITY				PARITY			
LOWER BARRIER LEVEL				LOWER BARRIER LEVEL			
UPPER BARRIER LEVEL				UPPER BARRIER LEVEL			
INITIAL VALUE				INITIAL VALUE			
CAP				CAP			
FLOOR				FLOOR			
STRIKE INFO		86,9		STRIKE INFO		86,1555	

LOWER BARRIER LEVEL INFO		LOWER BARRIER LEVEL INFO	
UPPER BARRIER LEVEL INFO		UPPER BARRIER LEVEL INFO	
NOTES			

**OBJECT: K FACTOR ADJUSTMENT RELATED TO Alibaba Group Holding Ltd. ADR / US01609W1027 WITH EFFECTIVE DATE AS OF 14/06/2024**

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

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**EFFECTIVE DATE:** 13/06/2024

**2. Adjustment details**

**DERIVATIVE MARKET:** OCC

**ADJUSTMENT FACTOR:** 0,99143302

**ADJUSTMENT CRITERIA:** The adjustable product data of UniCredit Bank GmbH and UniCredit SpA Certificates are updated as per K-Factor below with effective date 13th of June 2024.

**ISSUER ADJUSTMENT EFFECTIVE DATE:**14/06/2024

**3. Features of adjusted financial instruments**

ISIN CODE	DE000HC2V6Z2	EURONEXT CODE	NSCITHC2V6Z2	MARKETING PRODUCT NAME	Bonus Cap	OFFICIAL SEGMENT	SeDeX - Investment Certificates Segment
<b>CURRENT VALUES</b>				<b>NEW VALUES POST ADJUSTMENT</b>			
<b>STRIKE</b>	87,97		<b>STRIKE</b>	87,2164			
<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>	87,97		<b>INITIAL VALUE</b>	87,2164			
<b>CAP</b>			<b>CAP</b>				
<b>FLOOR</b>			<b>FLOOR</b>				
<b>STRIKE INFO</b>			<b>STRIKE INFO</b>				
<b>LOWER BARRIER LEVEL INFO</b>			<b>LOWER BARRIER LEVEL INFO</b>				

UPPER BARRIER LEVEL INFO		UPPER BARRIER LEVEL INFO	
NOTES			

**OBJECT: K FACTOR ADJUSTMENT RELATED TO Alibaba Group Holding Ltd. ADR / US01609W1027 WITH EFFECTIVE DATE AS OF 14/06/2024**

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

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**EFFECTIVE DATE:** 13/06/2024

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**DERIVATIVE MARKET:** OCC

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**ISSUER ADJUSTMENT EFFECTIVE DATE:**14/06/2024

**3. Features of adjusted financial instruments**

ISIN CODE	DE000HR9FZR2	EURONEXT CODE	NSCIT0HR9FZ4	MARKETING PRODUCT NAME	Cash Collect Autocallable	OFFICIAL SEGMENT	SeDeX - 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>		165,24		<b>STRIKE INFO</b>		163,8244	
<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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