



13/01/2021

OBJECT: ADJUSTMENTS ON FIAT CHRYSLER AUTOMOBILES N.V. UNDERLYING

GENERAL INFORMATION ABOUT THE CORPORATE ACTION

DESCRIPTION	Extraordinary dividend
Underlying ISIN Code	NL0010877643
Underlying Name	FIAT CHRYSLER AUTOMOBILES N.V.
EFFECTIVE DATE	14/01/2021

DETAILS ABOUT THE ADJUSTMENT

ADJUSTMENT CRITERIA	$k=(\text{Plast-dividend})/\text{Plast}$
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ADJUSTMENT FACTOR

0.874076

FEATURES OF ADJUSTED FINANCIAL INSTRUMENTS

ADJUSTMENT EFFECTIVE DATE 14/01/2021

INVESTMENT CERTIFICATES SINGLE SHARE

Cod Isin	Underlying	Strike Old	Strike	Strike Info Old	Strike Info	Barrier1 Info Old	Barrier1 Info	Barrier2 Info Old	Barrier2 Info
XS1575021743	FIAT CHRYSLER AUTOMOBILES N.V.	13.64	11.9224	13.64	11.9224	8.866	7.7496	7.502	6.5573

INVESTMENT CERTIFICATES BASKET

Cod Isin	Underlying	Strike Info Old	Strike Info	Barrier1 Info Old	Barrier1 Info	Barrier2 Info Old	Barrier2 Info
XS1273319100	FIAT CHRYSLER AUTOMOBILES N.V.	12.686	11.0885	8.88	7.7618	6.343	5.5443

Cod Isin	Underlying	Strike Info Old	Strike Info	Barrier1 Info Old	Barrier1 Info	Barrier2 Info Old	Barrier2 Info
XS1273320884	FIAT CHRYSLER AUTOMOBILES N.V.	11.786	10.3019	8.25	7.2111	5.893	5.1509
XS1273321007	FIAT CHRYSLER AUTOMOBILES N.V.	12.336	10.7826	7.4016	6.4696	7.4016	6.4696
XS1273324522	FIAT CHRYSLER AUTOMOBILES N.V.	11.926	10.4242	8.9445	7.8182	7.7519	6.7757
XS1273325339	FIAT CHRYSLER AUTOMOBILES N.V.	11.786	10.3019	5.893	5.1509	5.893	5.1509
XS1273326493	FIAT CHRYSLER AUTOMOBILES N.V.	12.832	11.2161	7.6992	6.7297	6.416	5.6081
XS1575019689	FIAT CHRYSLER AUTOMOBILES N.V.	13.18	11.5203	6.59	5.7602	6.59	5.7602
XS1575025066	FIAT CHRYSLER AUTOMOBILES N.V.	9.056	7.9156	5.8864	5.1452	5.8864	5.1452
XS1575025140	FIAT CHRYSLER AUTOMOBILES N.V.	9.983	8.7259	5.4907	4.7993	5.4907	4.7993
XS1575025496	FIAT CHRYSLER AUTOMOBILES N.V.	9.983	8.7259	5.4907	4.7993	5.4907	4.7993
XS1575035537	FIAT CHRYSLER AUTOMOBILES N.V.	7.25	6.3371	4.7125	4.1191	4.7125	4.1191
XS1575037582	FIAT CHRYSLER AUTOMOBILES N.V.	8.338	7.288	5.8366	5.1016	5.0028	4.3728
XS1575038390	FIAT CHRYSLER AUTOMOBILES N.V.	7.25	6.3371	4.7125	4.1191	4.7125	4.1191