

OBJECT: ADJUSTMENTS ON PEUGEOT SA UNDERLYING**GENERAL INFORMATION ABOUT THE CORPORATE ACTION**

DESCRIPTION	Following the Peugeot/Fiat merger to STELLANTIS N.V. the underlying Peugeot shall be replaced with a basket containing 0.3883754 DAIMLER AG. no adjustments to strike or barrier levels shall be made. Ratio calculation of 0.3883754 is calculated from the the close of Business Jan 15 2021 values of Peugeot (21.85 EUR) and Daimler (56.26) $21.85/56.26 = 0.3883754$
Underlying ISIN Code	FR0000121501
Underlying Name	PEUGEOT SA
EFFECTIVE DATE	18/01/2021

DETAILS ABOUT THE ADJUSTMENT

ADJUSTMENT CRITERIA	Following the Peugeot/Fiat merger to STELLANTIS N.V. the underlying Peugeot shall be replaced with a basket containing 0.3883754 DAIMLER AG. no adjustments to strike or barrier levels shall be made. Ratio calculation of 0.3883754 is calculated from the the close of Business Jan 15 2021 values of Peugeot (21.85 EUR) and Daimler (56.26) $21.85/56.26 = 0.3883754$
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NAME ADJUSTMENT

OLD UNDERLYING NAME	NEW UNDERLYING NAME
PEUGEOT SA	DAIMLER AG

ISIN ADJUSTMENT

OLD ISIN UNDERLYING	NEW ISIN UNDERLYING
FR0000121501	DE0007100000

FEATURES OF ADJUSTED FINANCIAL INSTRUMENTS

ADJUSTMENT EFFECTIVE DATE 18/01/2021

INVESTMENT CERTIFICATES BASKET

Issuer	Cod Isin	Underlying	Note Info
GOLDMAN SACHS FINANCE CORP INTERNATIONAL LTD	JE00BGBBK816	DAIMLER AG	Underlyer is replace with a basket containing 0.3883754 shs of Daimler