

OBJECT: ADJUSTMENTS ON FIAT CHRYSLER AUTOMOBILES NV UNDERLYING**GENERAL INFORMATION ABOUT THE CORPORATE ACTION**

DESCRIPTION	Extraordinary share distribution effective 14 January
Underlying ISIN Code	NL0010877643
Underlying Name	FIAT CHRYSLER AUTOMOBILES NV
EFFECTIVE DATE	14/01/2021

DETAILS ABOUT THE ADJUSTMENT

ADJUSTMENT CRITERIA	Entitled positions will be adjusted effective 14 January using the K factor
DERIVATIVE MARKET	Borsa Italiana

ADJUSTMENT FACTOR

0.874076

FEATURES OF ADJUSTED FINANCIAL INSTRUMENTS

ADJUSTMENT EFFECTIVE DATE 14/01/2021

INVESTMENT CERTIFICATES SINGLE SHARE

Issuer	Cod Isin	Underlying	Strike Old	Strike	Barrier1 Info Old	Barrier1 Info
GOLDMAN SACHS INTERNATIONAL	GB00BKN4VR24	FIAT CHRYSLER AUTOMOBILES NV	11.776	10.2931	8.2432	7.2052
GOLDMAN SACHS FINANCE CORP INTERNATIONAL LTD	JE00BGBBP864	FIAT CHRYSLER AUTOMOBILES NV	12.13	10.6025	6.065	5.3013

INVESTMENT CERTIFICATES BASKET

Issuer	Cod Isin	Underlying	Strike Info Old	Strike Info	Barrier1 Info Old	Barrier1 Info
GOLDMAN SACHS INTERNATIONAL	GB00BKN6RT26	FIAT CHRYSLER AUTOMOBILES NV	12.262	10.7179	7.9703	6.9666
GOLDMAN SACHS INTERNATIONAL	GB00BMMTYM88	FIAT CHRYSLER AUTOMOBILES NV	10.39	9.0816	5.7145	4.9949
GOLDMAN SACHS FINANCE CORP INTERNATIONAL LTD	JE00BGBBK816	FIAT CHRYSLER AUTOMOBILES NV	11.6491	10.1822	6.9895	6.1094
GOLDMAN SACHS FINANCE CORP INTERNATIONAL LTD	JE00BJRSJD59	FIAT CHRYSLER AUTOMOBILES NV	12.412	10.849	7.4472	6.5094
GOLDMAN SACHS FINANCE CORP INTERNATIONAL LTD	JE00BJRSJW49	FIAT CHRYSLER AUTOMOBILES NV	12.348	10.7931	7.4088	6.4759