

OBJECT: ADJUSTMENTS ON STELLANTIS NV UNDERLYING**GENERAL INFORMATION ABOUT THE CORPORATE ACTION**

DESCRIPTION	Stellantis NV has announced an extraordinary dividend distribution effective 15 March 2021.
Underlying ISIN Code	NL00150001Q9
Underlying Name	STELLANTIS NV
EFFECTIVE DATE	15/03/2021

DETAILS ABOUT THE ADJUSTMENT

ADJUSTMENT CRITERIA	All entitled positions will be adjusted via K factor 0.942427 effective 15March 2021
DERIVATIVE MARKET	IDEM

ADJUSTMENT FACTOR

0.942427

FEATURES OF ADJUSTED FINANCIAL INSTRUMENTS

ADJUSTMENT EFFECTIVE DATE 15/03/2021

INVESTMENT CERTIFICATES SINGLE SHARE

Cod Isin	Underlying	Strike Old	Strike	First Barrier Old	First Barrier	Initial Value Old	Initial Value	Barrier1 Info Old	Barrier1 Info
GB00BKN4HP24	STELLANTIS NV	11.8892	11.2047					4.1612	3.9216
GB00BLRVGS29	STELLANTIS NV	6.6115	6.2309			6.6115	6.2309	4.2975	4.0501
GB00BLRXQF53	STELLANTIS NV	7.8614	7.4088	5.8961	5.5566	7.8614	7.4088		
GB00BMMTQ119	STELLANTIS NV	8.1106	7.6436	6.0829	5.7327	8.1106	7.6436		