

OBJECT: ADJUSTMENTS ON MERCK & CO UNDERLYING
GENERAL INFORMATION ABOUT THE CORPORATE ACTION

DESCRIPTION	Merck & Co., Inc. (MRK) has announced a distribution of (New) Organon & Co. (OGN) Common Shares. The distribution ratio is 0.10 of an OGN share for each MRK share held (see OCC Notice #48722).
Underlying ISIN Code	US58933Y1055
Underlying Name	MERCK & CO
EFFECTIVE DATE	03/06/2021

DETAILS ABOUT THE ADJUSTMENT

ADJUSTMENT CRITERIA	The Underlying of UniCredit Certificates has been changed accordingly, with the replacement of MRK.N by a basket: basket composition is 1 shares of MRK.N and 0.10 shares of ORG.N. All the other terms and conditions remain unchanged, in particular with reference to other basket components of Certificates on basket.
DERIVATIVE MARKET	OCC

BASKET ADJUSTMENT

OLD UNDERLYING		NEW UNDERLYING	
Isin	Name	Isin	Name
US58933Y1055	MERCK & CO	US58933Y1055 + US68622V1061	MERCK & CO + 0.1 Organon & Co.

FEATURES OF ADJUSTED FINANCIAL INSTRUMENTS

ADJUSTMENT EFFECTIVE DATE 03/06/2021

INVESTMENT CERTIFICATES BASKET

Cod Isin	Underlying
DE000HV4HQ47	MERCK & CO + 0.1 Organon & Co.