



**CORPORATE EVENT NOTICE:** Modifica delle caratteristiche del sottostante  
**UNICREDIT BANK**  
**SEDE DI NEGOZIAZIONE:** Milan  
**DISPOSIZIONE:** MIL\_20231122\_07184\_SED  
**DATA:** 22/11/2023  
**MERCATO:** SeDeX

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**OGGETTO: RETTIFICA MEDIANTE APPLICAZIONE DEL K FACTOR AVENTE A OGGETTO ams-OSRAM AG / AT0000A18XM4 A DECORRERE DAL 23/11/2023**

**1. Informazioni inerenti la Corporate action**

**DESCRIZIONE:** The company AMS AG (AMS.S / AMS SW / AT0000A18XM4) has announced a rights issue whereby shareholders are entitled to purchase 11 new share(s) for every 4 share(s) held, at a subscription price of CHF 1.07 per new share.

**DATA DI EFFICACIA:** 22/11/2023

**2. Dettagli sulla modalità di rettifica**

**MERCATO DERIVATI:** EUREX

**FATTORE DI RETTIFICA:** 0,53724138

**CRITERIO DI RETTIFICA:** In order to maintain unchanged the economic position of investors in Certificates, the K3(initial) related to the Underlying will be changed as specified below. Other Terms and Conditions remain unchanged, also with regard to the other Basket Components.

**DATA DI EFFICACIA EMITTENTE:** 22/11/2023

**3. Caratteristiche degli strumenti oggetto di rettifica**

| ISIN CODE                  | DE000HV4LS49 | CODICE Euronext | NSCITHV4LS49 | MARKETING PRODUCT NAME       | Cash Collect Autocallable | SEGMENTO DI NEGOZIAZIONE | SeDeX - Investment Certificates Segment |
|----------------------------|--------------|-----------------|--------------|------------------------------|---------------------------|--------------------------|---|
| <b>VALORI CORRENTI</b>     |              |                 |              | <b>VALORI POST RETTIFICA</b> |                           |                          |   |
| <b>STRIKE</b>              |              |                 |              | <b>STRIKE</b>                |                           |                          |   |
| <b>PARITY</b>              |              |                 |              | <b>PARITY</b>                |                           |                          |   |
| <b>LOWER BARRIER LEVEL</b> |              |                 |              | <b>LOWER BARRIER LEVEL</b>   |                           |                          |   |
| <b>UPPER BARRIER LEVEL</b> |              |                 |              | <b>UPPER BARRIER LEVEL</b>   |                           |                          |   |
| <b>INITIAL VALUE</b>       |              |                 |              | <b>INITIAL VALUE</b>         |                           |                          |   |
| <b>CAP</b>                 |              |                 |              | <b>CAP</b>                   |                           |                          |   |

|                                 |       |                                 |        |
|---------------------------------|-------|---------------------------------|--------|
| <b>FLOOR</b>                    |       | <b>FLOOR</b>                    |        |
| <b>STRIKE INFO</b>              | 18,52 | <b>STRIKE INFO</b>              | 9,9497 |
| <b>LOWER BARRIER LEVEL INFO</b> |       | <b>LOWER BARRIER LEVEL INFO</b> |        |
| <b>UPPER BARRIER LEVEL INFO</b> |       | <b>UPPER BARRIER LEVEL INFO</b> |        |
| <b>NOTE</b>                     |       |                                 |        |

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**CORPORATE EVENT NOTICE:** Change of underlying characteristics  
**UNICREDIT BANK**

**LOCATION:** Milan

**NOTICE:** MIL\_20231122\_07184\_SED

**DATE:** 22/11/2023

**MARKET:** SeDeX

**OBJECT: K FACTOR ADJUSTMENT RELATED TO ams-OSRAM AG / AT0000A18XM4 WITH EFFECTIVE DATE AS OF 23/11/2023**

**1. General information about the corporate action**

**DESCRIPTION:** The company AMS AG (AMS.S / AMS SW / AT0000A18XM4) has announced a rights issue whereby shareholders are entitled to purchase 11 new share(s) for every 4 share(s) held, at a subscription price of CHF 1.07 per new share.

**EFFECTIVE DATE:** 22/11/2023

**2. Adjustment details**

**DERIVATIVE MARKET:** EUREX

**ADJUSTMENT FACTOR:** 0,53724138

**ADJUSTMENT CRITERIA:** In order to maintain unchanged the economic position of investors in Certificates, the K3(initial) related to the Underlying will be changed as specified below. Other Terms and Conditions remain unchanged, also with regard to the other Basket Components.

**ISSUER ADJUSTMENT EFFECTIVE DATE:**22/11/2023

**3. Features of adjusted financial instruments**

| ISIN CODE                  | DE000HV4LS49 | EURONEXT CODE | NSCITHV4LS49 | MARKETING PRODUCT NAME            | Cash Collect Autocallable | OFFICIAL SEGMENT | SeDeX - Investment Certificates Segment |
|----------------------------|--------------|---------------|--------------|-----------------------------------|---------------------------|------------------|---|
| <b>CURRENT VALUES</b>      |              |               |              | <b>NEW VALUES POST ADJUSTMENT</b> |                           |                  |   |
| <b>STRIKE</b>              |              |               |              | <b>STRIKE</b>                     |                           |                  |   |
| <b>PARITY</b>              |              |               |              | <b>PARITY</b>                     |                           |                  |   |
| <b>LOWER BARRIER LEVEL</b> |              |               |              | <b>LOWER BARRIER LEVEL</b>        |                           |                  |   |
| <b>UPPER BARRIER LEVEL</b> |              |               |              | <b>UPPER BARRIER LEVEL</b>        |                           |                  |   |
| <b>INITIAL VALUE</b>       |              |               |              | <b>INITIAL VALUE</b>              |                           |                  |   |
| <b>CAP</b>                 |              |               |              | <b>CAP</b>                        |                           |                  |   |
| <b>FLOOR</b>               |              |               |              | <b>FLOOR</b>                      |                           |                  |   |

|                                 |       |                                 |        |
|---------------------------------|-------|---------------------------------|--------|
| <b>STRIKE INFO</b>              | 18,52 | <b>STRIKE INFO</b>              | 9,9497 |
| <b>LOWER BARRIER LEVEL INFO</b> |       | <b>LOWER BARRIER LEVEL INFO</b> |        |
| <b>UPPER BARRIER LEVEL INFO</b> |       | <b>UPPER BARRIER LEVEL INFO</b> |        |
| <b>NOTES</b>                    |       |                                 |        |

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