

**OBJECT: ADJUSTMENTS ON CNH INDUSTRIAL N.V. UNDERLYING****GENERAL INFORMATION ABOUT THE CORPORATE ACTION****DESCRIPTION**

With reference to our communication sent on 28/12/2021 regarding CNH INDUSTRIAL N.V. corporate action (spinoff), we are to notify you that the the strike price of the underlying share of the certificate (CNH INDUSTRIAL N.V.) shall be adjusted applying the adjustment factor (R-Factor) 0.87903013 as specified in the notice we are referring to. IVG is to be removed from the CNH Industrial N.V./IVG basket. The effective date for this adjustment is 04/01/2022.

**Underlying ISIN Code**

NL0010545661

**Underlying Name**

CNH INDUSTRIAL N.V.

**EFFECTIVE DATE**

01/01/2022

**DETAILS ABOUT THE ADJUSTMENT****ADJUSTMENT CRITERIA**

R-Factor \* Strike - IVG is to be removed from the CNH Industrial N.V./IVG basket. The effective date for this adjustment is 04/01/2022.

## ADJUSTMENT FACTOR

0.87903013

## FEATURES OF ADJUSTED FINANCIAL INSTRUMENTS

ADJUSTMENT EFFECTIVE DATE      04/01/2022

### INVESTMENT CERTIFICATES BASKET

Cod Isin	Underlying	Strike Info Old	Strike Info
IT0005459794	CNH INDUSTRIAL N.V.	15.35	13.4931