

OBJECT: ADJUSTMENTS ON NVIDIA CORP UNDERLYING
GENERAL INFORMATION ABOUT THE CORPORATE ACTION

DESCRIPTION	NVIDIA Corporation (NVDA) has announced a four-for-one stock split in the form of a stock dividend. Shares are expected to begin trading on a split-adjusted basis on July 20.
Underlying ISIN Code	US67066G1040
Underlying Name	NVIDIA CORP
EFFECTIVE DATE	20/07/2021

DETAILS ABOUT THE ADJUSTMENT

ADJUSTMENT CRITERIA	Strike and Multiplier of the underlying Nvidia Corp will be adjusted by applying the $k = 0.25$ calculated in accordance with the formula shown in the OCC Notice No. 48828 of June 10, 2021.
DERIVATIVE MARKET	OCC

ADJUSTMENT FACTOR

0.25

FEATURES OF ADJUSTED FINANCIAL INSTRUMENTS

ADJUSTMENT EFFECTIVE DATE 20/07/2021

INVESTMENT CERTIFICATES BASKET

Cod Isin	Underlying	Strike Info Old	Strike Info
XS2290557987	NVIDIA CORP	544.85	136.2125