

UNICREDIT BANK AG

Notice pursuant to Terms and Conditions of the Securities

The shares of Dassault Systèmes SE (ISIN FR0014003TT8) (the "**shares**") are underlying and/or basket component of the securities listed below by UniCredit Bank AG. The company, that issued the shares, has announced an issue of bonus shares with ratio 5:1 and a change of ISIN from FR0000130650 into FR0014003TT8 (the "**corporate action**") with effective date 7 July 2020. As a result of the corporate action, it was necessary to adjust the method described in the terms and conditions for the calculation or fixing of the redemption amount and, where applicable, the subscription ratio. As a result, the values already determined in accordance with the relevant terms and conditions were recalculated using the adjustment factor of 0.20 from the respective calculation agent as follows:

	WKN	Serial number	Product	R (initial) new	Barrier Level new	Ratio new	Stop Loss-Spread new *)
Stock	UC0C7A	PF067475	HVB Mini Future Bull	EUR 13,853578	EUR 16,88	0,5	3
Stock	UC0N3B	PF078243	HVB Turbo Bull Open End	EUR 21,314691	EUR 21,314691	0,5	
Stock	HW60N0	PF102967	HVB Turbo Bull Open End	EUR 20,1875	EUR 20,1875	0,5	
Stock	HW60N1	PF102968	HVB Turbo Bull Open End	EUR 20,710757	EUR 20,710757	0,5	
Stock	HW616Q	PF103585	HVB Mini Future Bull	EUR 19,662342	EUR 21,68	0,5	2
Stock	HW61U5	PF104524	HVB Turbo Bull Open End	EUR 21,753024	EUR 21,753024	0,5	
Stock	UC1H2M	PF105106	HVB Mini Future Bull	EUR 20,702707	EUR 22,72	0,5	2
Stock	UC1H48	PF105062	HVB Turbo Bull Open End	EUR 22,271849	EUR 22,271849	0,5	
Stock	UC1H49	PF105063	HVB Turbo Bull Open End	EUR 22,794887	EUR 22,794887	0,5	
Stock	UC1H4A	PF105064	HVB Turbo Bull Open End	EUR 23,317953	EUR 23,317953	0,5	
Stock	UC1HJ2	PF105553	HVB Mini Future Bull	EUR 21,738242	EUR 23,76	0,5	2
Stock	UC1J60	PF106230	HVB Turbo Bull Open End	EUR 23,824808	EUR 23,824808	0,5	
Stock	UC1KBR	PF107650	HVB Mini Future Bull	EUR 23,782735	EUR 25,80	0,5	2
Stock	UC1KJ2	PF107865	HVB Turbo Bull Open End	EUR 24,406453	EUR 24,406453	0,5	
Stock	UC1KJ3	PF107866	HVB Turbo Bull Open End	EUR 24,823841	EUR 24,823841	0,5	
Stock	UC1KJ4	PF107867	HVB Turbo Bull Open End	EUR 25,345579	EUR 25,345579	0,5	
Stock	UC1KJ5	PF107868	HVB Turbo Bull Open End	EUR 25,658614	EUR 25,658614	0,5	
Stock	UC1KJ6	PF107869	HVB Turbo Bull Open End	EUR 26,075997	EUR 26,075997	0,5	
Stock	UC1KTD	PF108191	HVB Turbo Bull Open End	EUR 26,383826	EUR 26,383826	0,5	
Stock	UC1LV1	PF109394	HVB Mini Future Bull	EUR 22,703238	EUR 24,72	0,5	2

	WKN	Serial number	Product	R (initial) new	Barrier Level new	Ratio new	Stop Loss-Spread new *)
Stock	UC1LV2	PF109395	HVB Mini Future Bull	EUR 24,266124	EUR 26,28	0,5	2
Stock	UC10LU	PF110541	HVB Turbo Bull Open End	EUR 26,852477	EUR 26,852477	0,5	
Stock	UC10SZ	PF110758	HVB Turbo Bull Open End	EUR 27,370411	EUR 27,370411	0,5	
Stock	UC1291	PF112490	HVB Mini Future Bull	EUR 25,553034	EUR 27,56	0,5	2
Stock	UC12JR	PF112790	HVB Mini Future Bull	EUR 26,490028	EUR 28,48	0,5	2
Stock	UC133U	PF113439	HVB Turbo Bull Open End	EUR 28,968445	EUR 28,968445	0,5	
Stock	UC13BZ	PF113716	HVB Mini Future Bull	EUR 27,302374	EUR 29,32	0,25	2
Stock	UC142G	PF114542	HVB Turbo Bull Open End	EUR 27,906182	EUR 27,906182	0,25	
Stock	UC17HX	PF118700	HVB Turbo Bull Open End	EUR 29,323551	EUR 29,323551	0,25	
Stock	UC1820	PF119257	HVB Turbo Bull Open End	EUR 28,370065	EUR 28,370065	0,25	
Stock	UC1TTN	PF128866	HVB Turbo Bull Open End	EUR 30,477674	EUR 30,477674	0,25	
Stock	UC1VY3	PF131208	HVB Call Optionsschein	EUR 32,-		0,25	
Stock	UC1W8B	PF131563	HVB Turbo Bull Open End	EUR 32,396298	EUR 32,396298	0,25	
Stock	UC1X4T	PF132608	HVB Turbo Bear Open End	EUR 43,076058	EUR 43,076058	0,25	
Stock	UC1X5Q	PF132631	HVB Call Optionsschein	EUR 36,-		0,25	
Stock	UC1YNG	PF134350	HVB Call Optionsschein	EUR 41,-		0,25	
Stock	UC1YU8	PF134547	HVB Call Optionsschein	EUR 40,-		0,25	
Stock	UC1Z50	PF134911	HVB Mini Future Bull	EUR 31,253975	EUR 34,24	0,25	3
Stock	UC1ZJR	PF135379	HVB Turbo Bull Open End	EUR 34,281308	EUR 34,281308	0,25	
Stock	UC2A5K	PF136090	HVB Call Optionsschein	EUR 42,-		0,25	
Stock	UC2AFS	PF136444	HVB Mini Future Bull	EUR 32,225533	EUR 35,24	0,25	3
Stock	UC2AN5	PF136655	HVB Call Optionsschein	EUR 43,-		0,25	
Stock	UC2AXX	PF137015	HVB Put Optionsschein	EUR 36,-		0,25	
Stock	UC2B2M	PF137152	HVB Call Optionsschein	EUR 44,-		0,25	
Stock	UC2B4V	PF137237	HVB Put Optionsschein	EUR 34,-		0,25	
Stock	UC2C43	PF138361	HVB Call Optionsschein	EUR 40,-		0,25	
Stock	UC2C6G	PF138447	HVB Call Optionsschein	EUR 42,-		0,25	
Stock	UC2CH7	PF138815	HVB Call Optionsschein	EUR 45,-		0,25	
Stock	UC2CKD	PF138881	HVB Call Optionsschein	EUR 41,-		0,25	
Stock	UC2CTM	PF139162	HVB Call Optionsschein	EUR 39,-		0,25	
Stock	UC2CTN	PF139163	HVB Put Optionsschein	EUR 33,-		0,25	

	WKN	Serial number	Product	R (initial) new	Barrier Level new	Ratio new	Stop Loss-Spread new *)
Stock	UC2D4C	PF139528	HVB Call Optionsschein	EUR 38,-		0,25	
Stock	UC2DP5	PF140170	HVB Turbo Bull Open End	EUR 36,046952	EUR 36,046952	0,25	
Stock	UC2EJ6	PF141155	HVB Put Optionsschein	EUR 35,-		0,25	
Stock	UC2EVG	PF141547	HVB Turbo Bull Open End	EUR 38,057234	EUR 38,057234	0,25	
Stock	UC2EXG	PF141610	HVB Put Optionsschein	EUR 36,-		0,25	
Stock	UC2F0L	PF141719	HVB Turbo Bear Open End	EUR 47,909984	EUR 47,909984	0,25	

*) The adjustment of the stop loss spread will take effect on the next barrier adjustment day, provided that no spread adjustment day has taken place by then. In this case, the adjustment of the stop loss spread will take effect on the adjustment day.

This announcement and further information will be published on www.bourse.unicredit.fr and will also be available for free at UniCredit Bank AG, OSU1C2, Am Eisbach 4, 80538 Munich.

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