



**MEDIOBANCA**  
*Banca di Credito Finanziario S.p.A.*

**MEDIOBANCA – BANCA DI CREDITO FINANZIARIO S.P.A.**

LIMITED LIABILITY COMPANY  
CAPITAL EUR 444,680,575

REGISTERED OFFICE IN MILAN - PIAZZETTA ENRICO CUCCIA, 1  
REGISTERED IN THE PUBLIC REGISTER OF COMPANIES IN MILAN  
VAT NUMBER 10536040966

REGISTERED IN REGISTER OF BANKS N.4753

SUBJECT TO DIRECTION AND COORDINATION OF BANCA MONTE DEI PASCHI DI SIENA S.P.A.  
MONTE DEI PASCHI DI SIENA GROUP REGISTERED IN REGISTER OF BANKING GROUPS WITH NO. 1030

(the “**Issuer**”)

**NOTICE**

in relation to the:

**Issue of up to 20,000 Certificates "Credit Securities linked to iTraxx Europe Crossover Series 42 tranche 10% - 20% due 20 December 2029"**

**commercially named**

**"Credit Securities linked to iTraxx Europe Crossover Series 42 tranche 10% - 20% due 20 December 2029"**

**Series Number: 1517 - ISIN: XS3249851075**

Issued by the Issuer  
under the  
Issuance Programme

(the “**Certificates**”)

**THIS NOTICE SUPERSEDES AND REPLACES IN WHOLE THE NOTICE DATED 11 MARCH 2026. THE HOLDERS OF THE CERTIFICATES MUST CONSIDER THIS NOTICE AND DISREGARD THE ABOVE MENTIONED NOTICE**

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THIS NOTICE IS GIVEN to the holders of the Certificates which are governed by the Conditions set forth in the base prospectus dated 6 June 2025 as supplemented from time to time (the “**Base Prospectus**”), and completed by the final terms dated 5 December 2025 (the “**Final Terms**”).

This notice follows the notice dated 23 January 2026 (the “**Credit Event Notice**”) whereby the Issuer informed the holders of the Certificates that (i) on 7 October 2025 a Credit Event had occurred in respect of Ardagh Packaging Finance PLC which is one of the Reference Entities comprised in the Relevant Annex (such Credit Event, the “**APF Credit Event**”) and (ii) the Event Determination Date in respect of the APF Credit Event was 7 October 2025.

In this notice capitalised terms not otherwise defined herein have the same meaning given to them under the Base Prospectus or the Final Terms.



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With this notice the Issuer informs the holders of Certificates that the Calculation Agent has determined that:

- the Auction Final Price Determination Date in respect the APF Credit Event is 11 March 2026;
- the Auction Final Price in respect the APF Credit Event (on the basis of which has been calculated the APF Loss Amount as defined below) is equal to 33.875%;
- The Loss Amount deriving from the APF Credit Event is equal to EUR 541,614 ("**APF Loss Amount**"); and
- The Aggregate Loss Amount is equal to EUR 838,382.
- The Incurred Loss Amount is equal to EUR 0. Therefore, the notional amount of the Certificates has not been affected by any loss.

As a consequence and as anticipated in Credit Event Notice, for as long as the Aggregate Loss Amount is lower than the Loss Threshold Amount, which is equal to EUR 6,140,000, no reduction to the outstanding Notional Amount of the Certificates will occur. Therefore, as of the date of this notice, the cumulative loss is 1.36544%, against an Attachment Point of 10%. The Notional Amount of the Certificates will begin to decrease if the cumulative loss reaches the Attachment Point.

Milan, 12 March 2026