

OBJECT: ADJUSTMENTS ON ELECTRICITE DE FRANCE SA UNDERLYING**GENERAL INFORMATION ABOUT THE CORPORATE ACTION****DESCRIPTION**

Corporate action: Rights issue
Adjustments: The following adjustments have been made:
Ratio Method.
Cum Event Price: 9.466
Ratio: 0.95610959
Lot Size: The lot size will be divided by the Ratio, as shown in the attachment to this notice.

Underlying ISIN Code

FR0010242511

Underlying Name

ELECTRICITE DE FRANCE SA

EFFECTIVE DATE

21/03/2022

DETAILS ABOUT THE ADJUSTMENT**ADJUSTMENT CRITERIA**

Ratio Method.
Cum Event Price: 9.466
Ratio: 0.95610959

ADJUSTMENT FACTOR

0.95610959

FEATURES OF ADJUSTED FINANCIAL INSTRUMENTS

ADJUSTMENT EFFECTIVE DATE 21/03/2022

INVESTMENT CERTIFICATES BASKET

Cod Isin	Underlying	Strike Info Old	Strike Info
GB00BKXLH199	ELECTRICITE DE FRANCE SA	13.405	12.8166