

**OBJECT: ADJUSTMENTS ON AIR FRANCE-KLM UNDERLYING**

**GENERAL INFORMATION ABOUT THE CORPORATE ACTION**

<b>DESCRIPTION</b>	Rights Issue
<b>Underlying ISIN Code</b>	FR0000031122
<b>Underlying Name</b>	AIR FRANCE-KLM
<b>EFFECTIVE DATE</b>	25/05/2022

**DETAILS ABOUT THE ADJUSTMENT**

**ADJUSTMENT CRITERIA**

As per Euronext notice No. CA220524DE4 dated - 24 May, Air France KLM has announced a Rights issue and the options/futures on the exchange are adjusted with the RFactor - 0.50434783

## ADJUSTMENT FACTOR

0.50434783

## FEATURES OF ADJUSTED FINANCIAL INSTRUMENTS

ADJUSTMENT EFFECTIVE DATE 26/05/2022

### INVESTMENT CERTIFICATES SINGLE SHARE

Cod Isin	Underlying	Strike Old	Strike	First Barrier Old	First Barrier	Initial Value Old	Initial Value
GB00BLRXZ253	AIR FRANCE-KLM	2.7931	1.4087	2.0948	1.0565	2.7931	1.4087

### INVESTMENT CERTIFICATES BASKET

Cod Isin	Underlying	Strike Info Old	Strike Info	Barrier1 Info Old	Barrier1 Info
GB00BKN6S003	AIR FRANCE-KLM	8.85	4.4635	6.549	3.303

<b>Cod Isin</b>	<b>Underlying</b>	<b>Strike Info Old</b>	<b>Strike Info</b>	<b>Barrier1 Info Old</b>	<b>Barrier1 Info</b>
GB00BKXLHF36	AIR FRANCE-KLM	9.39	4.7358	3.2865	1.6575
GB00BN34LN98	AIR FRANCE-KLM	4.474	2.2565	2.6844	1.3539
GB00BP8GP102	AIR FRANCE-KLM	4.301	2.1692	1.5053	0.7592