

OBJECT: ADJUSTMENTS ON ILIAD SA UNDERLYING**GENERAL INFORMATION ABOUT THE CORPORATE ACTION****DESCRIPTION**

ILD.PA delisted and so it has been replaced with a basket asset. This basket asset is labelled ILD.PA_HCA01. The basket asset contains 19.351408804 shares of ORAN.PA (FR0000133308). As such every 1 share of ILD.PA has been replaced with 19.351408804 shares of ORAN.PA.

Underlying ISIN Code

FR0004035913

Underlying Name

ILIAD SA

EFFECTIVE DATE

05/10/2021

DETAILS ABOUT THE ADJUSTMENT**ADJUSTMENT CRITERIA**

ILD.PA delisted and so it has been replaced with a basket asset. This basket asset is labelled ILD.PA_HCA01. The basket asset contains 19.351408804 shares of ORAN.PA (FR0000133308). As such every 1 share of ILD.PA has been replaced with 19.351408804 shares of ORAN.PA.

5 oct 2021 COB px of ILD.PA is 182EUR

5 oct 2021 COB px of ORAN.PA is 9.405

$182/9.405 = 19.351408804$ shares of ORAN.PA is required to replace 1 share of ILD.PA.

DERIVATIVE MARKET

EURONEXT

ADJUSTMENT FACTOR

1

NAME ADJUSTMENT

OLD UNDERLYING NAME	NEW UNDERLYING NAME
ILIAD SA	ORAN.PA

ISIN ADJUSTMENT

OLD ISIN UNDERLYING	NEW ISIN UNDERLYING
FR0004035913	FR0000133308

FEATURES OF ADJUSTED FINANCIAL INSTRUMENTS

ADJUSTMENT EFFECTIVE DATE 13/10/2021

INVESTMENT CERTIFICATES BASKET

Cod Isin	Underlying	Weight Info Old	Weight Info
GB00BKXLH645	ORAN.PA	1	19.3514