

OBJECT: ADJUSTMENTS ON DEUTSCHE LUFTHANSA AG UNDERLYING**GENERAL INFORMATION ABOUT THE CORPORATE ACTION****DESCRIPTION**

The company Lufthansa AG has announced a rights issue whereby shareholders are entitled to purchase one new share for every one share held, at a subscription price of EUR 3.58 per new share.
All existing strike prices will be multiplied by the R-factor
The quantity size will be divided by the R-factor
R-Factor: 0.71368032

Underlying ISIN Code

DE0008232125

Underlying Name

DEUTSCHE LUFTHANSA AG

EFFECTIVE DATE

22/09/2021

DETAILS ABOUT THE ADJUSTMENT**ADJUSTMENT CRITERIA**

The company Lufthansa AG has announced a rights issue whereby shareholders are entitled to purchase one new share for every one share held, at a subscription price of EUR 3.58 per new share.
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DERIVATIVE MARKET

EUREX

ADJUSTMENT FACTOR

0.71368032

FEATURES OF ADJUSTED FINANCIAL INSTRUMENTS**ADJUSTMENT EFFECTIVE DATE** **22/09/2021****INVESTMENT CERTIFICATES BASKET**

Cod Isin	Underlying	Strike Info Old	Strike Info	Barrier1 Info Old	Barrier1 Info
GB00BKN6S003	DEUTSCHE LUFTHANSA AG	14.69	10.484	10.8706	7.7581
GB00BKXLHF36	DEUTSCHE LUFTHANSA AG	15.015	10.7159	5.2552	3.7505
GB00BN34LR37	DEUTSCHE LUFTHANSA AG	10.162	7.2524	6.0972	4.3515

