

OBJECT: ADJUSTMENTS ON AIR FRANCE-KLM UNDERLYING

GENERAL INFORMATION ABOUT THE CORPORATE ACTION

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| DESCRIPTION | Post a rights event, an r-factor adjustment of 0.504347830 was applied. |
| Underlying ISIN Code | FR0000031122 |
| Underlying Name | AIR FRANCE-KLM |
| EFFECTIVE DATE | 25/05/2022 |

DETAILS ABOUT THE ADJUSTMENT

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| ADJUSTMENT CRITERIA | Correct values for the Old Strikes is 5.538 meaning new strike is 2.7931. |
| | First Barrier old was 4.1535 meaning new barrier is 2.0948 |