

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

As the offer of the France State for all shares of Electricite De France has been declared effective the contact has been basket adjusted and 1 EDF has been replaced with 0.8879527 ENGIE. Weight of ENGIE has been calculated as follows:
EDF COB Price / ENGIE.PA COB Price as of 16th Feb 2023
 $11.86/13.374 = 0.88679527$

Underlying ISIN Code

FR0010242511

Underlying Name

ELECTRICITE DE FRANCE SA

EFFECTIVE DATE

17/02/2023

DETAILS ABOUT THE ADJUSTMENT**ADJUSTMENT CRITERIA**

1 EDF has been replaced with 0.8879527 ENGIE

ADJUSTMENT FACTOR

1

NAME ADJUSTMENT

OLD UNDERLYING NAME	NEW UNDERLYING NAME
ELECTRICITE DE FRANCE SA	Engie SA

ISIN ADJUSTMENT

OLD ISIN UNDERLYING	NEW ISIN UNDERLYING
FR0010242511	FR0010208488

FEATURES OF ADJUSTED FINANCIAL INSTRUMENTS

ADJUSTMENT EFFECTIVE DATE **21/02/2023**

INVESTMENT CERTIFICATES BASKET

Cod Isin	Underlying	Weight Info Old	Weight Info
GB00BLRZFW12	Engie SA	1	0.888

