

OBJECT: ADJUSTMENTS ON ÉLECTRICITÉ DE FRANCE S.A. UNDERLYING**GENERAL INFORMATION ABOUT THE CORPORATE ACTION****DESCRIPTION**

The company Électricité de France SA has announced a rights issue whereby shareholders are entitled to purchase 2 new share(s) for every 13 share(s) held, at a subscription price of 6.35 per new share. The strike prices of shares underlying the Certificates shall be adjusted applying the coefficient K 0.95611.

Underlying ISIN Code

FR0010242511

Underlying Name

ÉLECTRICITÉ DE FRANCE S.A.

EFFECTIVE DATE

21/03/2022

DETAILS ABOUT THE ADJUSTMENT**ADJUSTMENT CRITERIA**

k-factor 0.95611

ADJUSTMENT FACTOR

0.95611

FEATURES OF ADJUSTED FINANCIAL INSTRUMENTS

ADJUSTMENT EFFECTIVE DATE 21/03/2022

INVESTMENT CERTIFICATES BASKET

Cod Isin	Underlying	Strike Info Old	Strike Info
XS2279795186	ÉLECTRICITÉ DE FRANCE S.A.	12.284	11.7449
XS2383860397	ÉLECTRICITÉ DE FRANCE S.A.	10.627	10.1606
XS2389061131	ÉLECTRICITÉ DE FRANCE S.A.	11.81	11.2917
XS2403927044	ÉLECTRICITÉ DE FRANCE S.A.	12.595	12.0422
XS2436127489	ÉLECTRICITÉ DE FRANCE S.A.	8.3464	7.9801

