

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

<b>DESCRIPTION</b>	The France State has announced its intention to launch a simplified takeover bid (the "Offer") at a price of €12.00 (cum dividend) per share for all issued and outstanding ordinary shares of Electricite De France.
<b>Underlying ISIN Code</b>	FR0010242511
<b>Underlying Name</b>	ELECTRICITE DE FRANCE SA
<b>EFFECTIVE DATE</b>	08/06/2023

**DETAILS ABOUT THE ADJUSTMENT**

<b>ADJUSTMENT CRITERIA</b>	<p>Following the extraordinary event described in the Euronext Notice n° "PAR_20230526_14645_EUR", in accordance with the provisions of the Base Prospectus, the underlying EDF (EDF FP) is replaced by Engie (ENGIE FP)</p> <p>Factor adjustments to S(0) and barriers will be applied.</p>
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ADJUSTMENT FACTOR

1.177833
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NAME ADJUSTMENT

OLD UNDERLYING NAME	NEW UNDERLYING NAME
ELECTRICITE DE FRANCE SA	Engie

ISIN ADJUSTMENT

OLD ISIN UNDERLYING	NEW ISIN UNDERLYING
FR0010242511	FR0010208488

FEATURES OF ADJUSTED FINANCIAL INSTRUMENTS

ADJUSTMENT EFFECTIVE DATE      08/06/2023

INVESTMENT CERTIFICATES BASKET

Issuer	Cod Isin	Underlying	Strike Info Old	Strike Info
SG ISSUER	XS2347763042	Engie	12.2669	14.4484

Issuer	Cod Isin	Underlying	Strike Info Old	Strike Info
SG ISSUER	XS2394940568	Engie	11.6359	13.7051
SG ISSUER	XS2394941889	Engie	8.125	9.5699
SG ISSUER	XS2394952738	Engie	7.5236	8.8615