

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

Following the launch of a tender offer by the French State to the shareholders of EDF Shares, the Autorité des marchés financiers (the "AMF") announced on 26/05/2023 that EDF will be delisted on 08/06/2023, the date on which the squeeze-out will be implemented the underlying EDF SA will be changed to ENGIE SA , so strike prices of shares underlying the Certificates shall be adjusted applying the coefficient K 1.177833 and the Knock-in Level has been changed as described in a separated notice published on the Issuer web side.

Underlying ISIN Code

FR0010242511

Underlying Name

ÉLECTRICITÉ DE FRANCE SA

EFFECTIVE DATE

08/06/2023

DETAILS ABOUT THE ADJUSTMENT**ADJUSTMENT CRITERIA**

k-factor

ADJUSTMENT FACTOR

1.177833

NAME ADJUSTMENT

OLD UNDERLYING NAME	NEW UNDERLYING NAME
ÉLECTRICITÉ DE FRANCE SA	ENGIE SA

ISIN ADJUSTMENT

OLD ISIN UNDERLYING	NEW ISIN UNDERLYING
FR0010242511	FR0010208488

FEATURES OF ADJUSTED FINANCIAL INSTRUMENTS

ADJUSTMENT EFFECTIVE DATE 08/06/2023

INVESTMENT CERTIFICATES BASKET

Cod Isin	Underlying	Strike Info Old	Strike Info
XS2279795186	ENGIE SA	11.7449	13.8335

Cod Isin	Underlying	Strike Info Old	Strike Info
XS2383860397	ENGIE SA	10.1606	11.9675
XS2389061131	ENGIE SA	11.2917	13.2997
XS2436127489	ENGIE SA	7.9801	9.3992