

OBJECT: ADJUSTMENTS ON ORANGE SA UNDERLYING

GENERAL INFORMATION ABOUT THE CORPORATE ACTION

DESCRIPTION	The company Orange S.A. has announced an extra payment to the shareholders of Eur 0.20 per share related to a tax refund in addition to the regular dividend of Eur 0.30.
Underlying ISIN Code	FR0000133308
Underlying Name	ORANGE SA
EFFECTIVE DATE	15/06/2021

DETAILS ABOUT THE ADJUSTMENT

ADJUSTMENT CRITERIA	After the close of business on 14 June 2021, the Strike and Multiplier of the underlying Orange will be adjusted by applying the $k = 0.980296$ calculated in accordance with the formula shown in the Euronext Notice No. CA210218DE of 18 February 2021.
DERIVATIVE MARKET	Euronext Paris

ADJUSTMENT FACTOR

0.980296

FEATURES OF ADJUSTED FINANCIAL INSTRUMENTS

ADJUSTMENT EFFECTIVE DATE 15/06/2021

INVESTMENT CERTIFICATES SINGLE SHARE

Cod Isin	Underlying	Parity Old	Parity	First Barrier Old	First Barrier	Initial Value Old	Initial Value
XS1967676062	ORANGE SA	70.35812	71.77232	8.5278	8.3598	14.213	13.9329
XS2006306026	ORANGE SA	72.02017	73.46778	7.9145	7.7586	13.885	13.6114

INVESTMENT CERTIFICATES BASKET

Cod Isin	Underlying	Strike Info Old	Strike Info	Barrier1 Info Old	Barrier1 Info	Weight Info Old	Weight Info	Note Info
XS2125926506	ORANGE SA	11.365	11.1411	7.3873	7.2417	87.9894	89.758	BARRIER1=LvIBarr ier;LvLDigital.WEIG HT =Multiplier