



EMEA Global Markets Client Service

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Date: May 30, 2023

**Preview Notice of Corporate Action : Delisting - Electricite de France SA
(EDF,EDF.PA)**

Dear Client,

Please find here below our adjustment details further to Delisting of Electricite de France SA (EDF)

Ex-Date : 08 Jun 2023

Transaction impacted: CE5176WX (XS2298744892)

Adjustments:

The product code of the underlying will be changed as shown below:

Product Code: EDF to TTE BB (TotalEnergies SE)

And an adjustment factor calculated as follows will be applied:

$R \text{ factor} = B / P$

With :

B = CLOSE price of TTE BB Equity on 07 Jun 2023

P = CLOSE price of EDF Equity on 07 Jun 2023

The fixings will be amended accordingly:

The Strike Price or Initial Price (as applicable) and barrier levels (if any) will be adjusted by being multiplied by the Adjustment Factor.

If you have any concern with the above methodology, please contact EMEA Global Markets Client Service before 07 Jun 2023.

Please be advised that :

- With no feedback from you before 07 Jun 2023, the above methodology will be applied to the transaction impacted.
- Final notice will be sent on or after the 08 Jun 2023.

Best Regards,

BNP Paribas Corporate and Institutional Banking

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