

OBJECT: ADJUSTMENTS ON GENERAL ELECTRIC CO UNDERLYING
GENERAL INFORMATION ABOUT THE CORPORATE ACTION
DESCRIPTION

General Electric Company (GE) has announced a 1-for-8 reverse stock split and ISIN-Change. As a result of the reverse stock split, each GE Common Share will be converted into the right to receive 0.125 (New) General Electric Company Common Shares. The reverse stock split will become effective before the market open on August 2, 2021.

Underlying ISIN Code

US3696041033

Underlying Name

GENERAL ELECTRIC CO

EFFECTIVE DATE

02/08/2021

DETAILS ABOUT THE ADJUSTMENT
ADJUSTMENT CRITERIA

Strike and Multiplier of the underlying General Electric Co. will be adjusted by applying the $k = 8$ calculated in accordance with the formula shown in the OCC Notice No. 48921 of June 29, 2021.

DERIVATIVE MARKET

OCC

ADJUSTMENT FACTOR

8

ISIN ADJUSTMENT

OLD ISIN UNDERLYING	NEW ISIN UNDERLYING
US3696041033	US3696043013

FEATURES OF ADJUSTED FINANCIAL INSTRUMENTS

ADJUSTMENT EFFECTIVE DATE 02/08/2021

INVESTMENT CERTIFICATES SINGLE SHARE

Cod Isin	Underlying	Parity Old	Parity	Strike Old	Strike	First Barrier Old	First Barrier	Initial Value Old	Initial Value	Second Barrier Old	Second Barrier
IT0005402356	GENERAL ELECTRIC CO	7.843137	0.98039	0		6.375	51	12.75	102	6.375	51
IT0005436321	GENERAL ELECTRIC CO	8.598452	1.07481	11.63	93.04	4.652	37.216	11.63	93.04	4.652	37.216
IT0005436339	GENERAL ELECTRIC CO	8.598452	1.07481	11.63	93.04	6.3965	51.172	11.63	93.04	6.3965	51.172

Cod Isin	Underlying	Parity Old	Parity	Strike Old	Strike	First Barrier Old	First Barrier	Initial Value Old	Initial Value	Second Barrier Old	Second Barrier
IT0005436347	GENERAL ELECTRIC CO	8.598452	1.07481	11.63	93.04	8.141	65.128	11.63	93.04	8.141	65.128
IT0005451510	GENERAL ELECTRIC CO	7.418398	0.9273	13.48	107.84	10.11	80.88	13.48	107.84	10.11	80.88