



**OBJECT:** Adjustment of certificates issued by Citigroup Global Markets Funding Luxembourg S.C.A. due to an extraordinary event affecting the shares of Deutsche Lufthansa AG (ISIN: DE0008232125)

**EXTRAORDINARY EVENT DESCRIPTION:**

TUI AG has announced a rights issue, whereby shareholders are entitled to purchase 10 new shares for every 21 existing shares held, at a subscription price of €2.15 per new share.

**EXTRAORDINARY EVENT EFFECTIVE DATE:** 08 October 2021

**ISIN CODE OF THE AFFECTED SHARES:** DE000TUAG000

**ADJUSTMENT FACTOR:**  $R = 0.848244$

**CERTIFICATES AFTER THE EXTRAORDINARY EVENT:**

1) XS1575019259

Name of the Underlying	Electronic Page (Bloomberg Code)	Underlying Classification	Underlying Exchange	Initial Level (100%)	Strike Level (100%)	Knock-In Barrier Level (70%)	Coupon Barrier Level (70%)
TUI AG	TUI1 GY Equity	Share	XETRA	EUR 3.8086	EUR 3.8086	EUR 2.666	EUR 2.666

2) XS1575019416

Name of the Underlying	Electronic Page (Bloomberg Code)	Underlying Classification	Underlying Exchange	Initial Level (100%)	Strike Level (100%)	Knock-In Barrier Level (60%)	Autocall Barrier Level (100%)
TUI AG	TUI1 GY Equity	Share	XETRA	EUR 3.8086	EUR 3.8086	EUR 2.2852	EUR 3.8086

3) XS1575028599

Name of the Underlying	Electronic Page (Bloomberg Code)	Underlying Classification	Underlying Exchange	Initial Level (100%)	Strike Level (100%)	Knock-In Barrier Level (65%)	Autocall Barrier Level (100%)
TUI AG	TUI1 GY Equity	Share	XETRA	EUR 3.6619	EUR 3.6619	EUR 2.3803	EUR 3.6619



4) XS1575031114

Name of the Underlying	Electronic Page (Bloomberg Code)	Underlying Classification	Underlying Exchange	Initial Level (100%)	Strike Level (100%)	Knock-In Barrier Level (65%)	Autocall Barrier Level (100%)
TUI AG	TUI1 GY Equity	Share	XETRA	EUR 4.1649	EUR 4.1649	EUR 2.7072	EUR 4.1649

5) XS1575032609

Name of the Underlying	Electronic Page (Bloomberg Code)	Underlying Classification	Underlying Exchange	Initial Level (100%)	Strike Level (100%)	Knock-In Barrier Level (65%)	Autocall Barrier Level (100%)
TUI AG	TUI1 GY Equity	Share	XETRA	EUR 3.8001	EUR 3.8001	EUR 2.4701	EUR 3.8001

6) XS1575035883

Name of the Underlying	Electronic Page (Bloomberg Code)	Underlying Classification	Underlying Exchange	Initial Level (100%)	Strike Level (100%)	Knock-In Barrier Level (60%)	Autocall Barrier Level (100%)
TUI AG	TUI1 GY Equity	Share	XETRA	EUR 3.8739	EUR 3.8739	EUR 2.3244	EUR 3.8739

7) XS1575036188

Name of the Underlying	Electronic Page (Bloomberg Code)	Underlying Classification	Underlying Exchange	Initial Level (100%)	Strike Level (100%)	Knock-In Barrier Level (60%)	Autocall Barrier Level (100%)
TUI AG	TUI1 GY Equity	Share	XETRA	EUR 3.8739	EUR 3.8739	EUR 2.3244	EUR 3.8739

8) XS1575036691

Name of the Underlying	Electronic Page (Bloomberg Code)	Underlying Classification	Underlying Exchange	Initial Level (100%)	Strike Level (100%)	Knock-In Barrier Level (50%)	Autocall Barrier Level (100%)
TUI AG	TUI1 GY Equity	Share	XETRA	EUR 3.5058	EUR 3.5058	EUR 1.7529	EUR 3.5058