



10/02/2023

OBJECT: ADJUSTMENTS ON EDF SA UNDERLYING

GENERAL INFORMATION ABOUT THE CORPORATE ACTION

DESCRIPTION	stock substitution (substitution of EDF FP with ENGI FP) with strike adjustment 1.09
Underlying ISIN Code	FR0010242511
Underlying Name	EDF SA
EFFECTIVE DATE	10/02/2023

DETAILS ABOUT THE ADJUSTMENT

ADJUSTMENT CRITERIA	stock substitution (substitution of EDF FP with ENGI FP) with strike adjustment 1.09
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ADJUSTMENT FACTOR

1.09

NAME ADJUSTMENT

OLD UNDERLYING NAME	NEW UNDERLYING NAME
EDF SA	ENGIE SA

ISIN ADJUSTMENT

OLD ISIN UNDERLYING	NEW ISIN UNDERLYING
FR0010242511	FR0010208488

FEATURES OF ADJUSTED FINANCIAL INSTRUMENTS

ADJUSTMENT EFFECTIVE DATE **10/02/2023**

INVESTMENT CERTIFICATES BASKET

Issuer	Cod Isin	Underlying	Strike Info Old	Strike Info	Barrier1 Info Old	Barrier1 Info	Barrier2 Info Old	Barrier2 Info
Citigroup Global Markets Funding Luxembourg S.C.A	XS1273323128	ENGIE SA	8.761	9.5495	4.818	5.2516	4.3804	4.7746

Issuer	Cod Isin	Underlying	Strike Info Old	Strike Info	Barrier1 Info Old	Barrier1 Info	Barrier2 Info Old	Barrier2 Info
Citigroup Global Markets Funding Luxembourg S.C.A	XS2336359521	ENGIE SA	8.013	8.7342	4.808	5.2407	4.808	5.2407
Citigroup Global Markets Funding Luxembourg S.C.A	XS2405005666	ENGIE SA	11.802	12.8642			7.671	8.3614