



19/12/2022

**OBJECT: ADJUSTMENTS ON VOW3 GY EQUITY UNDERLYING**

**GENERAL INFORMATION ABOUT THE CORPORATE ACTION**

<b>DESCRIPTION</b>	Special cash dividend of 19.06 EUR
<b>Underlying ISIN Code</b>	DE0007664039
<b>Underlying Name</b>	VOW3 GY EQUITY
<b>EFFECTIVE DATE</b>	19/12/2022

**DETAILS ABOUT THE ADJUSTMENT**

<b>ADJUSTMENT CRITERIA</b>	a seguito dello special cash dividend, viene applicato un k-factor agli strike e alle barriere
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## ADJUSTMENT FACTOR

0.86040721

## FEATURES OF ADJUSTED FINANCIAL INSTRUMENTS

ADJUSTMENT EFFECTIVE DATE 19/12/2022

### INVESTMENT CERTIFICATES SINGLE SHARE

Issuer	Cod Isin	Underlying	Strike Old	Strike	First Barrier Old	First Barrier	Strike Info Old	Strike Info	Barrier1 Info Old	Barrier1 Info	Barrier2 Info Old	Barrier2 Info
Citigroup Global Markets Funding Luxembourg S.C.A	XS1575030223	VOW3 GY EQUITY	219.6	188.9454			219.6	188.9454	164.7	141.7091	142.74	122.8145
Citigroup Global Markets Funding Luxembourg S.C.A	XS2336353599	VOW3 GY EQUITY	198.66	170.9285			198.66	170.9285	119.196	102.5571	119.196	102.5571

Issuer	Cod Isin	Underlying	Strike Old	Strike	First Barrier Old	First Barrier	Strike Info Old	Strike Info	Barrier1 Info Old	Barrier1 Info	Barrier2 Info Old	Barrier2 Info
Citigroup Global Markets Funding Luxembourg S.C.A	XS2407723456	VOW3 GY EQUITY	153.04	131.6767			153.04	131.6767	91.824	79.006	91.824	79.006
Citigroup Global Markets Funding Luxembourg S.C.A	XS2474839854	VOW3 GY EQUITY	140.3	128.4588	74.65	64.2294	149.3	128.4588	74.65	64.2294	74.65	64.2294

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	XS1575017634	VOW3 GY EQUITY	198.76	171.0145	119.256	102.6087	119.256	102.6087
Citigroup Global Markets Funding Luxembourg S.C.A	XS1575027351	VOW3 GY EQUITY	218	187.5688	130.8	112.5413		
Citigroup Global Markets Funding Luxembourg S.C.A	XS1575032195	VOW3 GY EQUITY	240.15	206.6268	144.09	123.9761		
Citigroup Global Markets Funding Luxembourg S.C.A	XS2336355883	VOW3 GY EQUITY	176.14	151.5521	88.07	75.7761	88.07	75.7761

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	XS2336357319	VOW3 GY EQUITY	176.14	151.5521	105.684	90.9313	105.684	90.9313
Citigroup Global Markets Funding Luxembourg S.C.A	XS2336359018	VOW3 GY EQUITY	193.44	166.4372	135.408	116.506	106.392	91.5404
Citigroup Global Markets Funding Luxembourg S.C.A	XS2405005666	VOW3 GY EQUITY	164.52	141.5542	106.938	92.0033		
Citigroup Global Markets Funding Luxembourg S.C.A	XS2474835431	VOW3 GY EQUITY	129.62	111.526	129.62	111.526		