



OBJECT: Adjustment of certificates issued by Citigroup Global Markets Funding Luxembourg S.C.A. Due to an extraordinary event affecting the shares of Siemens AG (ISIN: DE0007236101).

EXTRAORDINARY EVENT DESCRIPTION:

Following the announcement of the corporate action concerning the Spinoff of Siemens AG (ISIN: DE0007236101) and Siemens Energy AG (ISIN: DE000ENER6Y0), Shareholders of Siemens AG shall be entitled to receive for every two Siemens AG shares one Siemens Energy AG-shares.

EXTRAORDINARY EVENT EFFECTIVE DATE: 28 September 2020

ISIN CODE OF THE AFFECTED SHARES: DE000ENER6Y0

CERTIFICATES AFTER THE EXTRAORDINARY EVENT:

1) XS1575038473

Pre Adjustment

N	Name of the Underlying	Electronic Page (Bloomberg Code)	Underlying Classification	Underlying Exchange	Initial Level	Strike Level	Knock-In Barrier Level	Coupon Barrier Level	Autocall Barrier Level
1	ING Groep N.V.	INGA NA Equity	Share	Euronext Amsterdam	EUR 4.7195	EUR 4.7195	EUR 3.0677	EUR 3.0677	EUR 4.7195
2	Nokia OYJ	NOKIA FH Equity	Share	NASDAQ OMX Helsinki	EUR 3.1065	EUR 3.1065	EUR 2.0192	EUR 2.0192	EUR 3.1065
3	Siemens AG	SIE GY Equity	Share	XETRA	EUR 79.01	EUR 79.01	EUR 51.3565	EUR 51.3565	EUR 79.01
4	Volkswagen AG	VOW3 GY Equity	Share	XETRA	EUR 118.78	EUR 118.78	EUR 77.207	EUR 77.207	EUR 118.78

As of the effective day the current underlying will be replaced by a Basket containing one Siemens AG-share und 0.5 Siemens Energy AG-shares.

Post Adjustment

N	Name of the Underlying	Electronic Page (Bloomberg Code)	Underlying Classification	Underlying Exchange	Initial Level	Strike Level	Knock-In Barrier Level	Coupon Barrier Level	Autocall Barrier Level
1	ING Groep N.V.	INGA NA Equity	Share	Euronext Amsterdam	EUR 4.7195	EUR 4.7195	EUR 3.0677	EUR 3.0677	EUR 4.7195
2	Nokia OYJ	NOKIA FH Equity	Share	NASDAQ OMX Helsinki	EUR 3.1065	EUR 3.1065	EUR 2.0192	EUR 2.0192	EUR 3.1065
3	1x Siemens AG + 0.5x Siemens Energy AG	SIE GY Equity ENR GY Equity	Share	XETRA	EUR 79.01	EUR 79.01	EUR 51.3565	EUR 51.3565	EUR 79.01
4	Volkswagen AG	VOW3 GY Equity	Share	XETRA	EUR 118.78	EUR 118.78	EUR 77.207	EUR 77.207	EUR 118.78

