



14/02/2023

OBJECT: ADJUSTMENTS ON SIEMENS GAMESA RENEWABLE ENE UNDERLYING

GENERAL INFORMATION ABOUT THE CORPORATE ACTION

DESCRIPTION	Delisted due to Acquired/Merged.
Underlying ISIN Code	ES0143416115
Underlying Name	SIEMENS GAMESA RENEWABLE ENE
EFFECTIVE DATE	14/02/2023

DETAILS ABOUT THE ADJUSTMENT

ADJUSTMENT CRITERIA	K Factor adjustment
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ADJUSTMENT FACTOR

1.05844875

NAME ADJUSTMENT

OLD UNDERLYING NAME	NEW UNDERLYING NAME
SIEMENS GAMESA RENEWABLE ENE	SIEMENS ENERGY AG

ISIN ADJUSTMENT

OLD ISIN UNDERLYING	NEW ISIN UNDERLYING
ES0143416115	DE000ENER6Y0

FEATURES OF ADJUSTED FINANCIAL INSTRUMENTS

ADJUSTMENT EFFECTIVE DATE 14/02/2023

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	XS1575030066	SIEMENS ENERGY AG	27	28.5781	16.2	17.1469	16.2	17.1469

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	XS1575032278	SIEMENS ENERGY AG	27	28.5781	16.2	17.1469	16.2	17.1469
Citigroup Global Markets Funding Luxembourg S.C.A	XS2407722219	SIEMENS ENERGY AG	18.54	19.6236	11.124	11.7742	11.124	11.7742
Citigroup Global Markets Funding Luxembourg S.C.A	XS2407728174	SIEMENS ENERGY AG	18.54	19.6236	11.124	11.7742	11.124	11.7742