



10/02/2023

**OBJECT: ADJUSTMENTS ON FORD MOTOR CO UNDERLYING**

**GENERAL INFORMATION ABOUT THE CORPORATE ACTION**

<b>DESCRIPTION</b>	Special Cash Dividend, K Factor Adjustment 0.98549557
<b>Underlying ISIN Code</b>	US3453708600
<b>Underlying Name</b>	FORD MOTOR CO
<b>EFFECTIVE DATE</b>	16/02/2024

**DETAILS ABOUT THE ADJUSTMENT**

**ADJUSTMENT CRITERIA** K Factor adjustment value 0.98549557

## ADJUSTMENT FACTOR

0.951274

## FEATURES OF ADJUSTED FINANCIAL INSTRUMENTS

ADJUSTMENT EFFECTIVE DATE 19/02/2024

### 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	XS1575027351	FORD MOTOR CO	11.0443	10.844108	6.62658	6.5064648	6.62658	6.5064648
Citigroup Global Markets Funding Luxembourg S.C.A	XS1575032195	FORD MOTOR CO	11.5199	11.35281	6.91194	6.811686	6.91194	6.811686