



23/02/2023

OBJECT: ADJUSTMENTS ON TUI AG UNDERLYING

GENERAL INFORMATION ABOUT THE CORPORATE ACTION

DESCRIPTION	Reverse Stock split.
Underlying ISIN Code	DE000TUAG000
Underlying Name	TUI AG
EFFECTIVE DATE	24/02/2023

DETAILS ABOUT THE ADJUSTMENT

ADJUSTMENT CRITERIA	Reverse Stock split
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ADJUSTMENT FACTOR

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FEATURES OF ADJUSTED FINANCIAL INSTRUMENTS

ADJUSTMENT EFFECTIVE DATE 24/02/2023

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	XS1575019259	TUI AG	3.8086	38.086	2.666	26.66	2.666	26.66
Citigroup Global Markets Funding Luxembourg S.C.A	XS1575028599	TUI AG	3.6619	36.619			2.3803	23.803
Citigroup Global Markets Funding Luxembourg S.C.A	XS1575031114	TUI AG	4.1649	41.649			2.7072	27.072
Citigroup Global Markets Funding Luxembourg S.C.A	XS1575035883	TUI AG	3.8739	38.739			2.3244	23.244

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	XS1575036188	TUI AG	3.8739	38.739			2.3244	23.244
Citigroup Global Markets Funding Luxembourg S.C.A	XS2336360537	TUI AG	3.06	30.6	1.836	18.36	1.836	18.36