



28/03/2023

OBJECT: ADJUSTMENTS ON TUI AG UNDERLYING

GENERAL INFORMATION ABOUT THE CORPORATE ACTION

DESCRIPTION

The company TUI AG has announced a rights issue whereby shareholders are entitled to purchase 8 new share(s) for every 3 share(s) held, at a subscription price of € 5.55 per new share.

Underlying ISIN Code

DE000TUAG505

Underlying Name

TUI AG

EFFECTIVE DATE

28/03/2023

DETAILS ABOUT THE ADJUSTMENT

ADJUSTMENT CRITERIA

K Factor adjustment.

DERIVATIVE MARKET

Eurex

ADJUSTMENT FACTOR

0.52949341

FEATURES OF ADJUSTED FINANCIAL INSTRUMENTS

ADJUSTMENT EFFECTIVE DATE 28/03/2023

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	38.086	20.1663	26.66	14.1163	26.66	14.1163
Citigroup Global Markets Funding Luxembourg S.C.A	XS1575028599	TUI AG	36.619	19.3895			23.803	12.6035
Citigroup Global Markets Funding Luxembourg S.C.A	XS1575031114	TUI AG	41.649	22.0529			27.072	14.3344
Citigroup Global Markets Funding Luxembourg S.C.A	XS1575035883	TUI AG	38.739	20.512			23.244	12.3075

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	38.739	20.512			23.244	12.3075
Citigroup Global Markets Funding Luxembourg S.C.A	XS2336360537	TUI AG	30.6	16.2025	18.36	9.7215	18.36	9.7215