



OBJECT: Adjustment of certificates issued by Citigroup Global Markets Funding Luxembourg S.C.A. Due to an extraordinary event affecting the shares of Tesla Inc. (ISIN: US88160R1014).

EXTRAORDINARY EVENT DESCRIPTION:

Tesla Inc. (US88160R1014) announced a stock split allowing its shareholders to receive 5 shares for each share currently held (Ratio: 5:1).

EXTRAORDINARY EVENT EFFECTIVE DATE: 31 Aug 2020

ISIN CODE OF THE AFFECTED SHARES: US88160R1014

ADJUSTMENT FACTOR: $k = 0.2$

CERTIFICATES AFTER THE EXTRAORDINARY EVENT:

1) XS1273321932

Pre Adjustment

N	Name of the Underlying	Electronic Page (Bloomberg Code)	Underlying Classification	Underlying Exchange	Initial Level	Strike Level (100%)	Knock-In Barrier Level (60%)	Coupon Barrier Level (60%)	Autocall Barrier Level (100%)
1	Advanced Micro Devices Inc.	AMD UW Equity	Share	NASDAQ Global Select Market	USD 30.01	USD 30.01	USD 18.006	USD 18.006	USD 30.01
2	IRobot Corp	IRBT UW Equity	Share	NASDAQ Global Select Market	USD 92.14	USD 92.14	USD 55.284	USD 55.284	USD 92.14
3	ArcelorMittal	MT NA Equity	Share	Euronext Amsterdam	EUR 15.30	EUR 15.30	EUR 9.18	EUR 9.18	EUR 15.30
4	Tesla Inc.	TSLA UW Equity	Share	NASDAQ Global Select Market	USD 219.62	USD 219.62	USD 131.772	USD 131.772	USD 219.62
5	Micron Technology Inc.	MU UW Equity	Share	NASDAQ Global Select Market	USD 34.15	USD 34.15	USD 20.49	USD 20.49	USD 34.15



Post Adjustment

N	Name of the Underlying	Electronic Page (Bloomberg Code)	Underlying Classification	Underlying Exchange	Initial Level	Strike Level (100%)	Knock-In Barrier Level (60%)	Coupon Barrier Level (60%)	Autocall Barrier Level (100%)
1	Advanced Micro Devices Inc.	AMD UW Equity	Share	NASDAQ Global Select Market	USD 30.01	USD 30.01	USD 18.006	USD 18.006	USD 30.01
2	IRobot Corp	IRBT UW Equity	Share	NASDAQ Global Select Market	USD 92.14	USD 92.14	USD 55.284	USD 55.284	USD 92.14
3	ArcelorMittal	MT NA Equity	Share	Euronext Amsterdam	EUR 15.30	EUR 15.30	EUR 9.18	EUR 9.18	EUR 15.30
4	Tesla Inc.	TSLA UW Equity	Share	NASDAQ Global Select Market	USD 43.924	USD 43.924	USD 26.3544	USD 26.3544	USD 43.924
5	Micron Technology Inc.	MU UW Equity	Share	NASDAQ Global Select Market	USD 34.15	USD 34.15	USD 20.49	USD 20.49	USD 34.15



2) XS1273325925

Pre Adjustment

N	Name of the Underlying	Electronic Page (Bloomberg Code)	Underlying Classification	Underlying Exchange	Initial Level	Strike Level (100%)	Knock-In Barrier Level (60%)	Coupon Barrier Level (75%)	Autocall Barrier Level (100%)
1	Amazon.com Inc.	AMZN UW Equity	Share	NASDAQ Global Select Market	USD 1,749.51	USD 1,749.51	USD 1,049.706	USD 1,312.1325	USD 1,749.51
2	Fiat Chrysler Automobiles N.V.	FCA IM Equity	Share	Borsa Italiana	EUR 13.148	EUR 13.148	EUR 7.8888	EUR 9.861	EUR 13.148
3	Netflix Inc.	NFLX UW Equity	Share	NASDAQ Global Select Market	USD 302.50	USD 302.50	USD 181.50	USD 226.875	USD 302.50
4	NVIDIA Corp	NVDA UW Equity	Share	NASDAQ Global Select Market	USD 212.17	USD 212.17	USD 127.302	USD 159.1275	USD 212.17
5	Tesla Inc.	TSLA UW Equity	Share	NASDAQ Global Select Market	USD 339.53	USD 339.53	USD 203.718	USD 254.6475	USD 339.53

Post Adjustment

N	Name of the Underlying	Electronic Page (Bloomberg Code)	Underlying Classification	Underlying Exchange	Initial Level	Strike Level (100%)	Knock-In Barrier Level (60%)	Coupon Barrier Level (75%)	Autocall Barrier Level (100%)
1	Amazon.com Inc.	AMZN UW Equity	Share	NASDAQ Global Select Market	USD 1,749.51	USD 1,749.51	USD 1,049.706	USD 1,312.1325	USD 1,749.51
2	Fiat Chrysler Automobiles N.V.	FCA IM Equity	Share	Borsa Italiana	EUR 13.148	EUR 13.148	EUR 7.8888	EUR 9.861	EUR 13.148
3	Netflix Inc.	NFLX UW Equity	Share	NASDAQ Global Select Market	USD 302.50	USD 302.50	USD 181.50	USD 226.875	USD 302.50
4	NVIDIA Corp	NVDA UW Equity	Share	NASDAQ Global Select Market	USD 212.17	USD 212.17	USD 127.302	USD 159.1275	USD 212.17
5	Tesla Inc.	TSLA UW Equity	Share	NASDAQ Global Select Market	USD 67.906	USD 67.906	USD 40.7436	USD 50.9295	USD 67.906



3) XS1575025066

Pre Adjustment

N	Name of the Underlying	Electronic Page (Bloomberg Code)	Underlying Classification	Underlying Exchange	Initial Level	Strike Level (100%)	Maxi Coupon Barrier (50%)	Coupon Barrier (65%)	Knock-In Barrier Level (65%)	Autocall Barrier Level
1	Fiat Chrysler Automobiles N.V.	FCA IM Equity	Share	Borsa Italiana	EUR 9.056	EUR 9.056	EUR 4.528	EUR 5.8864	EUR 5.8864	EUR 9.056
2	Ford Motor Company	F UN Equity	Share	New York Stock Exchange	USD 6.06	USD 6.06	USD 3.03	USD 3.939	USD 3.939	USD 6.06
3	Tesla Inc.	TSLA UW Equity	Share	NASDAQ Global Select Market	USD 1,497.06	USD 1,497.06	USD 784.53	USD 973.089	USD 973.089	USD 1,497.06

Post Adjustment

N	Name of the Underlying	Electronic Page (Bloomberg Code)	Underlying Classification	Underlying Exchange	Initial Level	Strike Level (100%)	Maxi Coupon Barrier (50%)	Coupon Barrier (65%)	Knock-In Barrier Level (65%)	Autocall Barrier Level
1	Fiat Chrysler Automobiles N.V.	FCA IM Equity	Share	Borsa Italiana	EUR 9.056	EUR 9.056	EUR 4.528	EUR 5.8864	EUR 5.8864	EUR 9.056
2	Ford Motor Company	F UN Equity	Share	New York Stock Exchange	USD 6.06	USD 6.06	USD 3.03	USD 3.939	USD 3.939	USD 6.06
3	Tesla Inc.	TSLA UW Equity	Share	NASDAQ Global Select Market	USD 299.412	USD 299.412	USD 149.706	USD 194.6178	USD 194.6178	USD 299.412