



10/02/2023

OBJECT: ADJUSTMENTS ON FORD MOTOR CO UNDERLYING

GENERAL INFORMATION ABOUT THE CORPORATE ACTION

DESCRIPTION	Special Cash Dividend of 0.65, K Factor Adjustment 0.951274
Underlying ISIN Code	US3453708600
Underlying Name	FORD MOTOR CO
EFFECTIVE DATE	10/02/2023

DETAILS ABOUT THE ADJUSTMENT

ADJUSTMENT CRITERIA	K Factor adjustment value 0.951274
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ADJUSTMENT FACTOR

0.951274

FEATURES OF ADJUSTED FINANCIAL INSTRUMENTS

ADJUSTMENT EFFECTIVE DATE 10/02/2023

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	XS1575027351	FORD MOTOR CO	11.61	11.0443	9.127	8.6823	6.966	6.6266
Citigroup Global Markets Funding Luxembourg S.C.A	XS1575032195	FORD MOTOR CO	12.11	11.5199	7.266	6.912	7.266	6.912
Citigroup Global Markets Funding Luxembourg S.C.A	XS2474832172	FORD MOTOR CO	11.47	10.9111	6.882	6.5467	5.735	5.4556