



08/01/2024

**OBJECT: ADJUSTMENTS ON CNHI**

**GENERAL INFORMATION ABOUT THE CORPORATE ACTION**

<b>DESCRIPTION</b>	CNHI US substitutes CNHI IM with a K-Factor of 0.958360
<b>Underlying ISIN Code</b>	NL0010545661
<b>Underlying Name</b>	CNHI US
<b>EFFECTIVE DATE</b>	02/01/2024

**DETAILS ABOUT THE ADJUSTMENT**

<b>ADJUSTMENT CRITERIA</b>	Substitution of CNHI IM with CNHI US, R-Factor: 0.958360
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**FEATURES OF ADJUSTED FINANCIAL INSTRUMENTS**

<b>ADJUSTMENT EFFECTIVE DATE</b>	02/01/2024
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INVESTMENT CERTIFICATES BASKET

<b>Issuer</b>	<b>Cod ISIN</b>	<b>Underlying</b>	<b>Old Strike</b>	<b>New Strike</b>
Citigroup Global Markets Funding Luxembourg S.C.A	XS1575036345	CNHI US	13.46	12.899537