

Disclaimer

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Notice of Valuation of Residual Value**A. General information**

Issuer	Citigroup Global Markets Europe AG
Guarantor (where applicable)	
Underlying type	Local index
Date of mandatory call event	4 March 2026
Date of residual value payment	No later than 9 March 2026
Status	New announcement

B. CBBC information

Stock code	Type	MCE time	Underlying	Divisor	Index currency amount HKD	Board lot	Strike Level	Maximum/Minimum index level	Residual value per CBBC HKD	Residual value per board lot HKD
64588	Bull	09:20:48	Hang Seng Index	10,000	1	10,000	25,500	24,958.43	0	0
63872	Bull	09:20:48	Hang Seng Index	10,000	1	10,000	25,600	24,958.43	0	0
67829	Bull	09:20:48	Hang Seng Index	10,000	1	10,000	26,530	24,958.43	0	0
61289	Bull	09:30:02	Hang Seng Index	10,000	1	10,000	25,368	24,958.43	0	0
61039	Bull	09:30:10	Hang Seng Index	10,000	1	10,000	25,300	24,958.43	0	0
61775	Bull	09:30:24	Hang Seng Index	10,000	1	10,000	25,200	24,958.43	0	0
65046	Bull	09:32:58	Hang Seng Index	20,000	1	10,000	25,100	24,958.43	0	0
61038	Bull	11:02:08	Hang Seng Index	10,000	1	10,000	25,000	24,958.43	0	0

Stock code	Type	MCE time	Underlying	Divisor	Index currency amount HKD	Board lot	Strike Level	Maximum/Minimum index level	Residual value per CBBC HKD	Residual value per board lot HKD
54263	Bull	11:29:56	Hang Seng Index	10,000	1	10,000	24,900	24,958.43	0.005843	58.43

C. Calculation formula

The residual value per board lot is determined by the Issuer by reference to the following formula:

In the case of a series of index Bull CBBCs:

$$\frac{(\text{Minimum Index Level} - \text{Strike Level}) \times \text{one Board Lot} \times \text{Index Currency Amount}}{\text{Divisor}}$$

In the case of a series of index Bear CBBCs:

$$\frac{(\text{Strike Level} - \text{Maximum Index Level}) \times \text{one Board Lot} \times \text{Index Currency Amount}}{\text{Divisor}}$$

D. Additional information

Nil

Date: 4 March 2026