

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	23 March 2026
Date of residual value payment	No later than 26 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
61461	Bull	09:20:48	Hang Seng Index	10,000	1	10,000	25,925	24,203.54	0	0
65391	Bull	09:20:48	Hang Seng Index	10,000	1	10,000	24,700	24,203.54	0	0
61460	Bull	09:20:48	Hang Seng Index	10,000	1	10,000	25,500	24,203.54	0	0
54105	Bull	09:20:48	Hang Seng Index	10,000	1	10,000	24,800	24,203.54	0	0
54656	Bull	09:20:48	Hang Seng Index	10,000	1	10,000	24,900	24,203.54	0	0
55525	Bull	09:20:48	Hang Seng Index	10,000	1	10,000	25,000	24,203.54	0	0
55521	Bull	09:20:48	Hang Seng TECH Index	10,000	1	10,000	4,720	4,657.55	0	0
63314	Bull	09:30:30	Hang Seng Index	10,000	1	10,000	24,600	24,203.54	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
63700	Bull	09:31:36	Hang Seng Index	10,000	1	10,000	24,527	24,203.54	0	0
67367	Bull	09:32:54	Hang Seng Index	20,000	1	10,000	24,500	24,203.54	0	0
63312	Bull	10:39:30	Hang Seng Index	10,000	1	10,000	24,400	24,203.54	0	0
59103	Bull	10:39:30	Hang Seng Index	50,000	1	10,000	24,000	24,203.54	0.0040708	40.708
64036	Bull	11:13:50	Hang Seng Index	10,000	1	10,000	24,300	24,203.54	0	0

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: 23 March 2026