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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	18 June 2026
Date of residual value payment	No later than 24 June 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
59510	Bull	09:20:32	Hang Seng Index	10,000	1	10,000	24,500	23,749.99	0	0
57860	Bull	09:30:20	Hang Seng Index	20,000	1	10,000	24,000	23,749.99	0	0
59513	Bull	09:37:22	Hang Seng Index	10,000	1	10,000	23,900	23,749.99	0	0
58565	Bull	09:37:22	Hang Seng Index	50,000	1	10,000	23,500	23,749.99	0.0049998	49.998
63694	Bull	10:31:08	Hang Seng Index	10,000	1	10,000	23,800	23,749.99	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
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Date: 18 June 2026