

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	2 October 2026
Date of residual value payment	No later than 7 October 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
67200	Bull	09:21:04	Hang Seng Index	10,000	1	10,000	24,000	23,865.33	0	0
68346	Bull	09:21:04	Hang Seng TECH Index	10,000	1	10,000	4,120	4,111.32	0	0
61801	Bull	09:21:04	Hang Seng Index	20,000	1	10,000	24,100	23,865.33	0	0
64100	Bull	09:21:04	Hang Seng Index	10,000	1	10,000	24,200	23,865.33	0	0
62162	Bull	09:31:12	Hang Seng Index	50,000	1	10,000	23,500	23,865.33	0.0073066	73.066
60765	Bull	10:04:44	Hang Seng Index	10,000	1	10,000	23,800	23,865.33	0.006533	65.33

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: 2 October 2026