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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	19 November 2026
Date of residual value payment	No later than 24 November 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
60936	Bull	09:20:38	Hang Seng Index	10,000	1	10,000	23,000	22,772.21	0	0
61394	Bull	09:20:38	Hang Seng Index	10,000	1	10,000	23,100	22,772.21	0	0
61401	Bull	09:31:10	Hang Seng Index	10,000	1	10,000	22,900	22,772.21	0	0
57435	Bull	10:01:50	Hang Seng Index	10,000	1	10,000	22,800	22,772.21	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: 19 November 2026