

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	14 March 2025
Date of residual value payment	No later than 19 March 2025
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
68859	Bull	09:20:28	Hang Seng Index	10,000	1	10,000	23,683	23,454.49	0	0
69066	Bear	09:20:28	Hang Seng Index	10,000	1	10,000	23,663	24,113.53	0	0
69062	Bull	09:30:02	Hang Seng Index	10,000	1	10,000	23,548	23,454.49	0	0
68851	Bull	09:39:40	Hang Seng Index	10,000	1	10,000	23,400	23,454.49	0.005449	54.49
67674	Bear	09:58:42	Hang Seng Index	10,000	1	10,000	23,821	24,113.53	0	0
69064	Bear	10:12:04	Hang Seng Index	10,000	1	10,000	23,868	24,113.53	0	0
67687	Bear	10:41:10	Hang Seng Index	10,000	1	10,000	23,968	24,113.53	0	0
69068	Bear	11:03:16	Hang Seng Index	10,000	1	10,000	24,028	24,113.53	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
67684	Bear	11:30:24	Hang Seng Index	10,000	1	10,000	24,100	24,113.53	0	0
61764	Bear	11:55:02	Hang Seng Index	10,000	1	10,000	24,188	24,113.53	0.007447	74.47

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: 14 March 2025