

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	11 April 2025
Date of residual value payment	No later than 16 April 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
63643	Bear	09:20:58	Hang Seng Index	10,000	1	10,000	20,600	21,127.37	0	0
63646	Bear	09:20:58	Hang Seng Index	10,000	1	10,000	20,400	21,127.37	0	0
63645	Bear	09:20:58	Hang Seng Index	10,000	1	10,000	20,200	21,127.37	0	0
63616	Bear	09:36:58	Hang Seng Index	10,000	1	10,000	20,800	21,127.37	0	0
63015	Bull	09:44:46	Hang Seng Index	10,000	1	10,000	20,350	20,444.04	0.009404	94.04

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: 11 April 2025