

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 | 8 January 2026 |
| Date of residual value payment | No later than 14 January 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 |
|------------|------|----------|-----------------|---------|------------------------------|-----------|--------------|--------------------------------|-----------------------------------|--|
| 65063 | Bull | 14:10:34 | Hang Seng Index | 10,000 | 1 | 10,000 | 25,900 | 25,960.34 | 0.006034 | 60.34 |

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: 9 January 2026