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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   | 9 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<br>HKD | Board lot | Strike Level | Maximum/Minimum<br>index level | Residual value per<br>CBBC<br>HKD | Residual value per<br>board lot<br>HKD |
|------------|------|----------|-----------------|---------|------------------------------|-----------|--------------|--------------------------------|-----------------------------------|--|
| 67256      | Bull | 09:20:44 | Hang Seng Index | 10,000  | 1                            | 10,000    | 26,400       | 26,114.41                      | 0                                 | 0                                      |
| 67258      | Bull | 09:20:44 | Hang Seng Index | 10,000  | 1                            | 10,000    | 26,715       | 26,114.41                      | 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: 9 January 2026