

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 stock/ETF
Date of mandatory call event	31 January 2024
Date of residual value payment	No later than 5 February 2024
Status	New announcement

B. CBBC information

Stock code	Type	MCE time	Underlying	Entitlement (share/unit)	No. of CBBCs per entitlement	Board lot	Strike price HKD	Maximum/Minimum trade price HKD	Residual value per CBBC HKD	Residual value per board lot HKD
68016	Bull	09:30:04	Meituan	1	100	10,000	61.8	61.9	0.0010	10.0000
68521	Bull	09:37:28	WuXi Biologics (Cayman) Inc.	1	100	5,000	20.3	20.25	0.0000	0.0000

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 stock/ETF Bull CBBCs:

$$\frac{\text{Entitlement} \times (\text{Minimum Trade Price} - \text{Strike Price}) \times \text{one Board Lot}}{\text{Number of CBBC(s) per Entitlement}}$$

In the case of a series of stock/ETF Bear CBBCs:

$$\frac{\text{Entitlement} \times (\text{Strike Price} - \text{Maximum Trade Price}) \times \text{one Board Lot}}{\text{Number of CBBC(s) per Entitlement}}$$

D. Additional information

Nil

Date: 31 January 2024