

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	15 April 2024
Date of residual value payment	No later than 18 April 2024
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
55062	Bull	09:20:44	Hang Seng Index	10,000	1	10,000	16,950	16,465.4	0.0000	0.0000
55063	Bull	09:20:44	Hang Seng Index	10,000	1	10,000	17,044	16,465.4	0.0000	0.0000
54933	Bull	09:20:44	Hang Seng Index	10,000	1	10,000	16,500	16,465.4	0.0000	0.0000
54802	Bull	09:20:44	Hang Seng Index	10,000	1	10,000	16,528	16,465.4	0.0000	0.0000
54803	Bull	09:20:44	Hang Seng Index	10,000	1	10,000	16,420	16,465.4	0.00454	45.4000

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: 15 April 2024