

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	11 September 2024
Date of residual value payment	No later than 16 September 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
50551	Bull	09:20:50	PetroChina Company Limited	1	10	2,000	5.36	5.34	0.0000	0.0000
57924	Bull	09:30:20	CNOOC Limited	1	50	5,000	17.95	18.0	0.0010	5.0000
56472	Bull	10:46:05	Hong Kong Exchanges and Clearing Limited	1	500	5,000	218.6	219.4	0.0016	8.0000

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: 11 September 2024