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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	28 October 2024
Date of residual value payment	No later than 31 October 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
57605	Bear	09:20:42	Hang Seng Index	10,000	1	10,000	20,599	20,669.41	0.0000	0.0000
57610	Bull	09:20:42	Hang Seng Index	10,000	1	10,000	20,500	20,428.94	0.0000	0.0000
57607	Bull	09:20:42	Hang Seng Index	10,000	1	10,000	20,600	20,428.94	0.0000	0.0000
57608	Bull	09:20:42	Hang Seng Index	10,000	1	10,000	20,741	20,428.94	0.0000	0.0000
57609	Bull	09:46:14	Hang Seng Index	10,000	1	10,000	20,400	20,428.94	0.002894	28.9400

**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
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Date: 28 October 2024