

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	6 December 2024
Date of residual value payment	No later than 11 December 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
62780	Bear	09:21:18	Hang Seng Index	10,000	1	10,000	19,700	19,934.72	0	0
62777	Bull	09:21:18	Hang Seng Index	10,000	1	10,000	19,519	19,566.29	0.004729	47.29
62781	Bull	09:21:18	Hang Seng Index	10,000	1	10,000	19,646	19,566.29	0	0
62779	Bear	10:41:26	Hang Seng Index	10,000	1	10,000	19,800	19,934.72	0	0
60436	Bear	11:17:58	Hang Seng Index	10,000	1	10,000	19,947	19,934.72	0.001228	12.28
62783	Bear	11:23:38	Hang Seng Index	10,000	1	10,000	19,980	19,934.72	0.004528	45.28
60739	Bear	11:27:20	Hang Seng Index	10,000	1	10,000	20,018	19,934.72	0.008328	83.28

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: 6 December 2024