PROHIBITION OF SALES TO UK RETAIL INVESTORS — The Securities are not intended to be offered, sold, distributed or otherwise made available to and should not be offered, sold, distributed or otherwise made available to any retail investor in the United Kingdom ("**UK**"). For these purposes, a "retail investor" means a person who is neither: (i) a professional client, as defined in point (8) of Article 2(1) of Regulation (EU) No. 600/2014 as it forms part of domestic law by virtue of the European Union (Withdrawal) Act 2018 ("**EUWA**"); nor (ii) a qualified investor as defined in paragraph 15 of Schedule 1 to the Public Offers and Admissions to Trading Regulations 2024 (the "**POATRs**"). Consequently no key information document required by Regulation (EU) No 1286/2014 as it forms part of domestic law by virtue of the EUWA (the "**UK PRIIPs Regulation**"), or disclosure document required by the FCA Product Disclosure Sourcebook ("**DISC**"), for offering, selling or distributing the Securities or otherwise making them available to retail investors in the UK has been prepared and therefore offering or selling or distributing the Securities or otherwise making them available to any retail investor in the UK may be unlawful under the UK PRIIPs Regulation or DISC and the Consumer Composite Investments (Designated Activities) Regulations 2024.

The Base Listing Particulars referred to below (as completed by this Pricing Supplement) has been prepared on the basis that:

(a) any offer of Securities in any Member State of the EEA will be made pursuant to an exemption under the EU Prospectus Regulation from the requirement to publish a prospectus for offers of the Securities. Accordingly any person making or intending to make an offer in that Member State of the Securities may only do so in circumstances in which no obligation arises for the Issuer or any Dealer to publish a prospectus pursuant to Article 3 of the EU Prospectus Regulation or supplement a prospectus pursuant to Article 23 of the EU Prospectus Regulation, in each case, in relation to such offer; and

(b) any offer of Securities in the United Kingdom ("**UK**") will be one or more of the kinds of offer specified in Part 1 of Schedule 1 to the POATRs. Accordingly any person making or intending to make an offer in the UK of the Securities may only do so where the offer is one or more of the kinds of offer specified in Part 1 of Schedule 1 to the POATRs.

None of the Issuer, the CGMFL Guarantor and any Dealer has authorised, nor do any of them authorise, the making of any offer of Securities in any other circumstances.

For the purposes hereof, the expression "**EU Prospectus Regulation**" means Regulation (EU) 2017/1129 (as amended) and "**POATRs**" means the Public Offers and Admissions to Trading Regulations 2024.

The Securities have not been and will not be registered under the United States Securities Act of 1933, as amended (the "**Securities Act**"), or the securities laws of any State thereof. The Securities do not constitute, and have not been marketed as, contracts of sale of a commodity for future delivery (or options thereon) subject to the United States Commodity Exchange Act of 1936, as amended (the "**CEA**"), and trading in the Securities has not been approved by the Commodity Futures Trading Commission (the "**CFTC**") pursuant to the CEA. No person has registered nor will register as a commodity pool operator of the Issuer under the CEA and the rules of the CFTC thereunder. The Issuer has not registered and will not register as an investment company under the U.S. Investment Company Act of 1940, as amended.

Accordingly, the Securities are being offered only to persons who are Permitted Non-U.S. Purchasers in offshore transactions in reliance upon Regulation S under the Securities Act ("**Regulation S**"). Each purchaser of the Securities or any beneficial interest therein will be deemed to have represented and agreed that it is a Permitted Non-U.S. Purchaser and that it will not sell or otherwise transfer the Securities or any beneficial interest therein at any time except to (1) the Issuer or its affiliates or (2) a Permitted Non-U.S. Purchaser in an offshore transaction in compliance with Regulation S.

A "**Permitted Non-U.S. Purchaser**" is a person that (i) is outside the United States at the time of any offer or sale of the Securities to it and is not a "U.S. person" as such term is defined under Rule 902(k)(1) of Regulation S"in the United States" as such term is defined in Rule 202(a)(30)-1(c)(3)(i)under the U.S. Investment Advisers Act of 1940, as amended ("**Advisers Act**"); (ii) does not come within any definition of U.S. person for any purpose under the CEA or any rule, order, guidance or interpretation proposed or issued by the CFTC under the CEA (for the avoidance of doubt, a U.S. person shall include without limitation (a) any person who is either (x) not a "Non-United States person" as such term is defined under

CFTC Rule 4.7(a)(1)(iv), but excluding, for the purposes of subsection (D) thereof, the exception for qualified eligible persons who are not "Non-United States persons" or (y) not a "foreign located person" as defined in CFTC Rule 3.10(c)(1)(ii) and (b) any person who is a "U.S. Person" or a "Significant Risk Subsidiary", or benefits from a "Guarantee", in each case as such terms are defined in CFTC Rule 23.23(a) under the CEA, as such rule may be amended, revised, supplemented or superseded); (iii) is not a "U.S. Person" as defined in Rule 3a71-3(a)(4) under the United States Securities Exchange Act of 1934, as amended; and (iv) is not, and whose purchase and holding of the Securities is not made on behalf of or with "plan assets" of, an employee benefit plan subject to Title I of the U.S. Employee Retirement Income Security Act of 1974, as amended ("**ERISA**"), a plan, individual retirement account or other arrangement subject to Section 4975 of the U.S. Internal Revenue Code of 1986, as amended (the "Code") or an employee benefit plan or other plan or arrangement subject to any laws, rules or regulations substantially similar to Title I of ERISA or Section 4975 of the Code.

For a description of certain restrictions on offers and sales of Securities, see "*General Information relating to the Programme and the Securities - Subscription and Sale and Transfer and Selling Restrictions*" in the Base Listing Particulars.

Pricing Supplement dated 12 March 2026

Citigroup Global Markets Funding Luxembourg S.C.A.

Legal Entity Identifier (LEI):

549300EVRWDWFJUNNP53

Issue of 4,000 Units of Euro 1,000 Memory Coupon Barrier Autocall Certificates Based Upon a Basket Consisting of Banca Monte Dei Paschi Di Siena S.p.A and Banco BPM S.p.A.

Guaranteed by Citigroup Global Markets Limited
Under the Citi Global Medium Term Note Programme

PART A – CONTRACTUAL TERMS

Terms used herein shall be deemed to be defined as such for the purposes of the Conditions set forth under the section entitled "*Terms and Conditions of the Securities*" (including, for the avoidance of doubt, each relevant Schedule) in the Base Listing Particulars and the Supplements to the Base Listing Particulars.

This document constitutes the Pricing Supplement of the Securities described herein and must be read in conjunction with the Base Listing Particulars as so supplemented. Full information on the Issuer, the CGMFL Guarantor and the offer of the Securities is only available on the basis of the combination of this Pricing Supplement and the Base Listing Particulars as so supplemented.

The Base Listing Particulars and the Supplements are available for viewing at the offices of the Paying Agents and on the website of the Issuer (https://it.citifirst.com).

For the purposes hereof, "**Base Listing Particulars**" means the CGMFL GMI Base Listing Particulars in relation to the Programme dated 17 November 2025, as supplemented by a Supplement (No.1) dated 27 January 2026 (the "**Supplement No. 1**"), a Supplement (No. 2) dated 29 January 2026 (the "**Supplement No. 2**") and a Supplement (No. 3) dated 10 March 2026 (the "**Supplement No. 3**" and together with Supplement No.1 and Supplement No.2, the "**Supplements**").

1.	(i)	Issuer:	Citigroup Global Markets Funding Luxembourg S.C.A.
	(ii)	Guarantor:	Citigroup Global Markets Limited
2.	(i)	Type of Security:	Italian Listed Certificates

			Each reference herein to "Note(s)" shall be construed to be to "Certificate(s)" and related expressions shall be construed accordingly. In addition, (i) references herein to "redemption" and "redeem" shall be construed to be to "termination" and "terminate", references herein to "principal" and "principal amount", respectively, shall be construed to be to "invested amount", references herein to "nominal amount" shall be construed to be to "calculation amount", references herein to "settlement" and "settle" and "settled" shall be construed to be to, respectively, "termination" and "terminate" and "terminated" and references herein to "redemption", "redeem" and "Maturity Date" shall be construed to be references to "termination", "terminate" and "Final Termination Date" and (ii) references herein to "interest", "Interest Payment Date", "Interest Period" and "Interest Rate" and "Interest Underlying" shall be construed to be references to "premium", "Premium Payment Date", "Premium Period", and "Premium Rate" and "Premium Underlying", respectively and all related expressions shall be construed accordingly
	(ii)	Governing Law:	English Law
	(iii)	Series Number:	CGMFL156929
	(iv)	Tranche Number:	1
	(v)	Date on which the Securities will be consolidated and form a single Series:	Not Applicable
3.	Settlement Currency or Currencies:		Euro (**EUR**)
4.	Aggregate Principal Amount:		
	(i)	Series:	4,000 Units (each Unit being EUR 1,000 in principal amount of the Securities)
	(ii)	Tranche:	4,000 Units (each Unit being EUR 1,000 in principal amount of the Securities)
			The Securities are issued in Units. Accordingly, "references herein to Units" shall be deemed to be references to EUR 1,000 in principal amount of the Securities and all references in the Conditions to payments and/or deliveries being made in respect of a Security shall be construed to such payments and/or deliveries being made in respect of a Unit
5.	Issue Price:		EUR 1,000 per Security
6.	(i)	Specified Denominations:	1 Unit
	(ii)	Calculation Amount:	1 Unit
7.	(i)	Trade Date:	6 March 2026
	(ii)	Issue Date:	16 March 2026
	(iii)	Interest Commencement Date:	Not Applicable

8. Scheduled Maturity Date:	13 March 2028
9. Type of Interest / Redemption and Minimum Return:	
(i) Type of Interest / Redemption:	Non-Contingent Interest Amount Fixed Rate Securities and Lookback Securities Mandatory Early Redemption Provisions are applicable as specified in item 19 below The Securities are Underlying Linked Securities and the Redemption Amount of the Securities is determined in accordance with item 21 below The Securities are Cash Settled Securities
(ii) Minimum Return:	Not Applicable
10. Changes in interest basis and/or Multiple Interest Basis:	Not Applicable
11. Put/Call Options:	Not Applicable
12. (i) Status of the Securities:	Senior
(ii) Status of the CGMHI Deed of Guarantee:	Not Applicable
(iii) Status of the CGMFL Deed of Guarantee:	Senior

PROVISIONS RELATING TO UNDERLYING LINKED SECURITIES AND EARLY TERMINATION

13. **Underlying Linked Securities Provisions and Early Termination:**	Applicable – the provisions in the Valuation and Settlement Schedule apply (subject as provided in any relevant Underlying Schedule)
A. Underlying Linked Securities Provisions[1] :	
(i) Underlying:	Applicable
(A) Description of Underlying(s):	Each Underlying specified under the heading "Underlying" in the Table below
(B) Classification:	In respect of an Underlying, the Classification specified for such Underlying in the Table below
(C) Electronic Page:	In respect of an Underlying, the Electronic Page specified for such Underlying in the Table below

Underlying	Classification	Electronic Page	Share Company	Exchange
Common stock of the share company (ISIN: IT0005508921)	Share	Bloomberg Page BMPS IM Equity	Banca Monte dei Paschi di Siena S.p.A.	Borsa Italiana
Common stock of the share company (ISIN: IT0005218380)	Share	Bloomberg Page: BAMI IM Equity	Banco BPM S.p.A.	Borsa Italiana

(ii) Particulars in respect of each Underlying: Applicable

Share(s):

(A) Share Company: In respect of an Underlying, the Share Company specified for such Underlying in the Table above

(B) Exchange(s): In respect of an Underlying, the Exchange specified for such Underlying in the Table above

(C) Related Exchange(s): All Exchanges

(D) Stapled Share: Not Applicable

(iii) Elections in respect of each type of Underlying: Applicable

Share(s):

(A) Additional Disruption Event(s): In respect of each Underlying:

Increased Cost of Stock Borrow

Loss of Stock Borrow

Early Termination Option: Applicable

Early Termination Amount: Fair Market Value

Deduction of Hedge Costs: Applicable

Deduction of Issuer Costs and Hedging and Funding Costs: Applicable

Pro Rata Issuer Cost Reimbursement: Not Applicable

Additional Costs on account of Early Termination: Not Applicable

(B) Share Substitution: In respect of each Underlying: Applicable

Share Substitution Criteria: Reference Index

(C)	Additional Adjustment Event(s):	In respect of each Underlying: Share Condition 4 – Corporate Action: Applicable Early Termination Option: Applicable Early Termination Amount: Fair Market Value Deduction of Hedge Costs: Applicable Deduction of Issuer Costs and Hedging and Funding Costs: Applicable Pro Rata Issuer Cost Reimbursement: Not Applicable Additional Costs on account of Early Termination: Not Applicable Share Condition 4 – Delisting: Applicable Early Termination Option: Applicable Early Termination Amount: Fair Market Value Deduction of Hedge Costs: Applicable Deduction of Issuer Costs and Hedging and Funding Costs: Applicable Pro Rata Issuer Cost Reimbursement: Not Applicable Additional Costs on account of Early Termination: Not Applicable Share Condition 4 – Insolvency: Applicable Early Termination Option: Applicable Early Termination Amount: Fair Market Value Deduction of Hedge Costs: Applicable Deduction of Issuer Costs and Hedging and Funding Costs: Applicable Pro Rata Issuer Cost Reimbursement: Not Applicable Additional Costs on account of Early Termination: Not Applicable Share Condition 4 – Merger Event: Applicable Early Termination Option: Applicable Early Termination Amount: Fair Market Value Deduction of Hedge Costs: Applicable Deduction of Issuer Costs and Hedging and Funding Costs: Applicable Pro Rata Issuer Cost Reimbursement: Not Applicable

	Additional Costs on account of Early Termination: Not Applicable Share Condition 4 – Nationalisation: Applicable Early Termination Option: Applicable Early Termination Amount: Fair Market Value Deduction of Hedge Costs: Applicable Deduction of Issuer Costs and Hedging and Funding Costs: Applicable Pro Rata Issuer Cost Reimbursement: Not Applicable Additional Costs on account of Early Termination: Not Applicable Share Condition 4 – Tender Offer: Applicable Early Termination Option: Applicable Early Termination Amount: Fair Market Value Deduction of Hedge Costs: Applicable Deduction of Issuer Costs and Hedging and Funding Costs: Applicable Pro Rata Issuer Cost Reimbursement: Not Applicable Additional Costs on account of Early Termination: Not Applicable Share Condition 4 – De-stapling Event: Not Applicable Share Condition 4 – Component Share Additional Adjustment Event: Not Applicable
(D) Dividend Adjusted Performance:	Not Applicable
B. Fallback provisions for Underlying Linked Securities and Securities for which Valuation and Settlement Condition 2(n) (*Fallback Provisions for Securities other than Underlying Linked Securities*) applies:	Applicable – the provisions in the Valuation and Settlement Schedule apply (subject as provided in any relevant Underlying Schedule)
(i) Change in Law:	Applicable Illegality: Applicable Material Increased Cost: Applicable Early Termination Option: Applicable Early Termination Amount: Fair Market Value Deduction of Hedge Costs: Applicable

		Deduction of Issuer Costs and Hedging and Funding Costs: Applicable
		Pro Rata Issuer Cost Reimbursement: Not Applicable
		Additional Costs on account of Early Termination: Not Applicable
(ii)	Hedging Disruption:	Applicable
		Early Termination Option: Applicable
		Early Termination Amount: Fair Market Value
		Deduction of Hedge Costs: Applicable
		Deduction of Issuer Costs and Hedging and Funding Costs: Applicable
		Pro Rata Issuer Cost Reimbursement: Not Applicable
		Additional Costs on account of Early Termination: Not Applicable
(iii)	Increased Cost of Hedging:	Applicable
		Early Termination Option: Applicable
		Early Termination Amount: Fair Market Value
		Deduction of Hedge Costs: Applicable
		Deduction of Issuer Costs and Hedging and Funding Costs: Applicable
		Pro Rata Issuer Cost Reimbursement: Not Applicable
		Additional Costs on account of Early Termination: Not Applicable
(iv)	Section 871(m) Event:	Not Applicable
(v)	Hedging Disruption Early Termination Event:	Not Applicable
(vi)	Realisation Disruption:	Not Applicable

C. General provisions relating to early termination:

(i)	Early Termination for Taxation Reasons:	Applicable
		Early Termination Amount: Fair Market Value
		Deduction of Hedge Costs: Applicable
		Deduction of Issuer Costs and Hedging and Funding Costs: Applicable
		Pro Rata Issuer Cost Reimbursement: Not Applicable
		Additional Costs on account of Early Termination: Not Applicable

(i) Early Termination for Illegality:	Applicable Early Termination Amount: Fair Market Value Deduction of Hedge Costs: Applicable Deduction of Issuer Costs and Hedging and Funding Costs: Applicable Pro Rata Issuer Cost Reimbursement: Not Applicable Additional Costs on account of Early Termination: Not Applicable
(ii) Continuance of Securities Provision:	Not Applicable
(iii) Early Termination for Obligor Regulatory Event:	Applicable Early Termination Amount: Fair Market Value Deduction of Hedge Costs: Applicable Deduction of Issuer Costs and Hedging and Funding Costs: Applicable Pro Rata Issuer Cost Reimbursement: Not Applicable Additional Costs on account of Early Termination: Not Applicable
(iv) RMB Disruption Event:	Not Applicable
(v) Event of Default:	Early Termination Amount: Fair Market Value Deduction of Issuer Costs and Hedging and Funding Costs: Applicable Additional Costs on account of Early Termination: Not Applicable
(vi) Minimum Return Amount:	Not Applicable

PROVISIONS RELATING TO INTEREST

14.	**Interest Provisions:**	Applicable
(i)	Interest Strike Level, Specified Valuation Date(s), Interest Amount/Rate, IPR, Interest Payment Date(s), Specified Interest Valuation Date(s), Lower Interest Barrier Level, Upper Interest Barrier Level, Interest Barrier Level, Specified Interest Barrier Observation Date:	See Table below
(ii)	Non-Contingent Interest Provisions where Valuation and Settlement Condition 1.4(a) applies:	Applicable
	(A) Non-Contingent Interest Amount:	Euro 12.00 per Security
	(B) Non-Contingent Interest Amount Payment Dates:	14 April 2026, 13 May 2026, 15 June 2026, 13 July 2026, 13 August 2026, 14 September 2026
(iii)	Underlying Linked Interest Provisions where Valuation and Settlement Condition 1.5 applies:	
	(A) Interest Amount/ Interest Rate	See Table below
	(B) Interest Period(s):	Not Applicable
	(C) Interest Payment Date(s):	See Table below
	(D) Interest Period End Date(s):	Not Applicable
	(E) Day Count Fraction:	Not Applicable
	(F) Specified Valuation Date(s):	See Table below
(iv)	Interest Strike Dates	Applicable for the purpose of determining whether an Interest Barrier Event has occurred
	Specified Interest Strike Date:	In respect of each Interest Underlying: 4 March 2026, 5 March 2026, 6 March 2026
(v)	Underlying(s) relevant to interest, Interim Performance Provisions and provisions relating to levels of the Interest Underlying(s) and Interest Barrier Events	Applicable
	Underlying(s) relevant to interest:	
	(A) Interest Underlying:	The Underlying(s) specified in item 13 above
	(B) Interest Barrier Underlying(s):	The Interim Performance Underlying

Interim Performance Provisions:	Applicable
(A) Single Underlying Observation:	Not Applicable
(B) Weighted Basket Observation:	Applicable for the purpose of determining whether an Interest Barrier Event 2 has occurred
I. Rainbow Weighting:	Not Applicable. Therefore W_n shall be determined as set out below:

Interest Underlying	**W_n**
Banca Monte dei Paschi di Siena S.p.A.	50%
Banco BPM S.p.A.	50%

II. Maximum Interim Performance Percentage:	Not Applicable
III. Minimum Interim Performance Percentage:	Not Applicable
IV. Maximum Interim Performance Percentage (Barrier Event):	Not Applicable
V. Minimum Interim Performance Percentage (Barrier Event):	Not Applicable
VI. Maximum Interim Performance Percentage (Barrier Event Satisfied):	Not Applicable
VII. Minimum Interim Performance Percentage (Barrier Event Satisfied):	Not Applicable
VIII. Maximum Interim Performance Percentage (Barrier Event Not Satisfied):	Not Applicable

IX.	Minimum Interim Performance Percentage (Barrier Event Not Satisfied):	Not Applicable
X.	Interim Performance Adjustment Percentage:	Not Applicable

(C) Best of Basket Observation: Applicable for the purpose of determining whether an Interest Barrier Event 3 has occurred where "**Nth**" means 1st (i.e., the highest)

I.	Maximum Interim Performance Percentage:	Not Applicable
II.	Minimum Interim Performance Percentage:	Not Applicable
III.	Maximum Interim Performance Percentage (Barrier Event):	Not Applicable
IV.	Minimum Interim Performance Percentage (Barrier Event):	Not Applicable
V.	Maximum Interim Performance Percentage (Barrier Event Satisfied):	Not Applicable
VI.	Minimum Interim Performance Percentage (Barrier Event Satisfied):	Not Applicable
VII.	Maximum Interim Performance Percentage (Barrier Event Not Satisfied):	Not Applicable
VIII.	Minimum Interim	Not Applicable

		Performance Percentage (Barrier Event Not Satisfied):	
	IX.	Interim Performance Adjustment Percentage:	Not Applicable
	X.	Himalaya Interim Performance – European Observation:	Not Applicable
(D)	Worst of Basket Observation:		Applicable for the purpose of determining whether an Interest Barrier Event 1 has occurred where "**Nth**" means 1st (i.e., the lowest)
	I.	Maximum Interim Performance Percentage:	Not Applicable
	II.	Minimum Interim Performance Percentage:	Not Applicable
	III.	Maximum Interim Performance Percentage (Barrier Event):	Not Applicable
	IV.	Minimum Interim Performance Percentage (Barrier Event):	Not Applicable
	V.	Maximum Interim Performance Percentage (Barrier Event Satisfied):	Not Applicable
	VI.	Minimum Interim Performance Percentage (Barrier Event Satisfied):	Not Applicable
	VII.	Maximum Interim Performance Percentage	Not Applicable

		(Barrier Event Not Satisfied):	
	VIII.	Minimum Interim Performance Percentage (Barrier Event Not Satisfied):	Not Applicable
	IX.	Interim Performance Adjustment Percentage:	Not Applicable
	X.	Himalaya Interim Performance – European Observation:	Not Applicable
(E)	Outperformance Observation:		Not Applicable
(F)	Arithmetic Mean Underlying Return:		Not Applicable
(G)	Cliquet		Not Applicable
(H)	Himalaya Interim Performance – Asian Observation:		Not Applicable

Provisions relating to levels of the Interest Underlying(s)

(A)	Interest Initial Level:	For the purpose of determining whether an Interest Barrier Event has occurred: Lowest Closing Level on Interest Strike Dates
(B)	Interest Reference Level:	For the purpose of determining whether an Interest Barrier Event has occurred: Closing Level on Interest Valuation Date

(v) Provisions relating to an Interest Barrier Event: Applicable

(A) Interest Barrier Event: Interest Barrier Event 1, Interest Barrier Event 2 and Interest Barrier Event 3

Interest Barrier Event 1: in respect of the Interest Payment Dates scheduled to fall on 14 October 2026, 16 November 2026, 14 December 2026, 13 January 2027, 16 February 2027, 15 March 2027: Interest Barrier Event European Observation

Interest Barrier Event 2: in respect of the Interest Payment Dates scheduled to fall on 13 April 2027, 13 May 2027, 14 June 2027, 13 July 2027, 13 August 2027, 13 September 2027: Interest Barrier Event European Observation

	Interest Barrier Event 3: in respect of the Interest Payment Dates scheduled to fall on 14 October 2027, 16 November 2027, 13 December 2027, 13 January 2028, 14 February 2028, 13 March 2028: Interest Barrier Event European Observation
(B) Upper Interest Barrier Level, Lower Interest Barrier Level and Interest Barrier Level:	See Table below
(C) Interest Barrier Event Lock-In:	Not Applicable
(vi) Provisions relating to the rate or amount of interest due	
(A) Fixed Rate Securities Provisions	Applicable
Interest Payment Date(s) to which the Fixed Rate Securities Provisions apply:	As set out in the Table below
I. Accrual:	Not Applicable
II. Interest Amount(s):	As set out in the Table below
III. Lookback Securities:	Applicable
IV. Multi-Chance Securities:	Not Applicable
(B) Floating Rate Securities Provisions:	Not Applicable
(C) CMS Rate Securities Provisions:	Not Applicable
(D) Spread Securities Provisions:	Not Applicable
(E) Range Accrual (Expanded) Securities Provisions:	Not Applicable
(F) Buy the Dip Securities Interest Provisions:	Not Applicable
(G) Inflation Rate Securities Provisions:	Not Applicable
(H) DIR Inflation Linked Interest Securities Provisions:	Not Applicable

	(I)	Inflation Linked Interest Securities Provisions:	Not Applicable
	(J)	Digital Securities Provisions:	Not Applicable
	(K)	Digital Band Securities Provisions:	Not Applicable
	(L)	Inverse Floating Rate Securities Provisions:	Not Applicable
	(M)	Volatility Bond Securities Provisions:	Not Applicable
	(N)	Synthetic Forward Rate Securities Provisions:	Not Applicable
	(O)	Previous Coupon Linked Securities Provisions:	Not Applicable
	(P)	FX Performance Securities Provisions:	Not Applicable
	(Q)	Reserve Coupon Securities Provisions:	Not Applicable
	(R)	Global Interest Floor Securities Provisions:	Not Applicable
	(S)	Auto Floor Securities Provisions:	Not Applicable
	(T)	Global Interest Cap Securities Provisions:	Not Applicable
	(U)	Auto Cap Securities Provisions:	Not Applicable
	(V)	Restructure Interest Rate Securities Provisions:	Not Applicable
	(W)	Interim Performance Interest Provisions:	Not Applicable
	(X)	Interest Rollup:	Not Applicable
(vii)	Interest Underlying Valuation Provisions:		Applicable
	(A)	Averaging:	Not Applicable
	(B)	Valuation Disruption (Scheduled Trading Days):	Move in Block
	(C)	Valuation Disruption (Disrupted Days):	Value What You Can

(D) Valuation Roll: Eight

TABLE							
Interest Strike Level	**Specified Interest Valuation Date(s)**	**Interest Barrier Level 1(%)**	**Interest Barrier Level 2 (%)**	**Interest Barrier Level 3 (%)**	**Specified Interest Barrier Observation Date**	**Interest Amount if a Interest Barrier Event occurs in respect of the relevant Interest Payment Date**	**Interest Payment Date**
Zero (0)	6 October 2026	Greater than or equal to 60% of the Interest Initial Level of the relevant Interest Barrier Underlying	Not Applicable	Not Applicable	6 October 2026	EUR 12.00	14 October 2026
Zero (0)	6 November 2026	Greater than or equal to 60% of the Interest Initial Level of the relevant Interest Barrier Underlying	Not Applicable	Not Applicable	6 November 2026	EUR 12.00	16 November 2026
Zero (0)	7 December 2026	Greater than or equal to 60% of the Interest Initial Level of the relevant Interest Barrier Underlying	Not Applicable	Not Applicable	7 December 2026	EUR 12.00	14 December 2026
Zero (0)	6 January 2027	Greater than or equal to 60% of the Interest Initial Level of the relevant Interest Barrier Underlying	Not Applicable	Not Applicable	6 January 2027	EUR 12.00	13 January 2027
Zero (0)	8 February 2027	Greater than or equal to 60% of the Interest Initial Level of the relevant Interest Barrier Underlying	Not Applicable	Not Applicable	8 February 2027	EUR 12.00	16 February 2027
Zero (0)	8 March 2027	Greater than or equal to 60% of the Interest Initial Level of the relevant Interest Barrier Underlying	Not Applicable	Not Applicable	8 March 2027	EUR 12.00	15 March 2027
Zero (0)	6 April 2027	Not Applicable	Greater than or equal to 60% of the Interest Initial Level of the relevant Interest Barrier Underlying	Not Applicable	6 April 2027	EUR 12.00	13 April 2027
Zero (0)	6 May 2027	Not Applicable	Greater than or equal to 60% of the Interest Initial Level of the relevant	Not Applicable	6 May 2027	EUR 12.00	13 May 2027

			Interest Barrier Underlying				
Zero (0)	7 June 2027	Not Applicable	Greater than or equal to 60% of the Interest Initial Level of the relevant Interest Barrier Underlying	Not Applicable	7 June 2027	EUR 12.00	14 June 2027
Zero (0)	6 July 2027	Not Applicable	Greater than or equal to 60% of the Interest Initial Level of the relevant Interest Barrier Underlying	Not Applicable	6 July 2027	EUR 12.00	13 July 2027
Zero (0)	6 August 2027	Not Applicable	Greater than or equal to 60% of the Interest Initial Level of the relevant Interest Barrier Underlying	Not Applicable	6 August 2027	EUR 12.00	13 August 2027
Zero (0)	6 September 2027	Not Applicable	Greater than or equal to 60% of the Interest Initial Level of the relevant Interest Barrier Underlying	Not Applicable	6 September 2027	EUR 12.00	13 September 2027
Zero (0)	6 October 2027	Not Applicable	Not Applicable	Greater than or equal to 60% of the Interest Initial Level of the relevant Interest Barrier Underlying	6 October 2027	EUR 12.00	14 October 2027
Zero (0)	8 November 2027	Not Applicable	Not Applicable	Greater than or equal to 60% of the Interest Initial Level of the relevant Interest Barrier Underlying	8 November 2027	EUR 12.00	16 November 2027
Zero (0)	6 December 2027	Not Applicable	Not Applicable	Greater than or equal to 60% of the Interest Initial Level of the relevant Interest Barrier Underlying	6 December 2027	EUR 12.00	13 December 2027
Zero (0)	6 January 2028	Not Applicable	Not Applicable	Greater than or equal to 60% of the Interest Initial Level of the relevant Interest Barrier Underlying	6 January 2028	EUR 12.00	13 January 2028
Zero (0)	7 February 2028	Not Applicable	Not Applicable	Greater than or equal to 60% of the Interest Initial Level of the relevant Interest Barrier Underlying	7 February 2028	EUR 12.00	14 February 2028
Zero (0)	6 March 2028	Not Applicable	Not Applicable	Greater than or equal to 60% of the Interest Initial Level of the relevant Interest Barrier Underlying	6 March 2028	EUR 12.00	13 March 2028

PROVISIONS RELATING TO SWITCHER OPTION

15.	**Switcher Option:**	Not Applicable

PROVISIONS RELATING TO LOCK-IN CHANGE OF INTEREST BASIS

16.	**Lock-in Change of Interest Basis:**	Not Applicable

PROVISIONS RELATING TO ZERO COUPON SECURITIES

17.	**Zero Coupon Securities Provisions:**	Not Applicable

PROVISIONS RELATING TO ANY ISSUER CALL, INVESTOR PUT, ANY MANDATORY EARLY REDEMPTION, ANY OPTIONAL EARLY REDEMPTION, THE REDEMPTION AMOUNT AND ANY ENTITLEMENT DELIVERABLE

18.	**Issuer Call and Investor Put:**		
	(i)	Issuer Call	Not Applicable
	(ii)	Investor Put	Not Applicable
19.	**Mandatory Early Redemption Provisions:**		Applicable
	(i)	Mandatory Early Redemption Event:	Not Applicable
	(ii)	Mandatory Early Redemption Barrier Event:	Applicable
		General:	
		(A) Mandatory Early Redemption Strike Level, Specified MER Valuation Date, Specified MER Upper Barrier Event Valuation Date, Lower MER Barrier Level, Upper MER Barrier Level, MER Barrier Level, Specified MER Barrier Observation Date, MER Amount, Upper Mandatory Early Redemption Amount and Lower Mandatory Early Redemption Amount, MERPR, MERPR Call, MERPR Put, MER Date, MER Coupon, MER Coupon Payment Date (as relevant):	See Table below

(B)	Specified Mandatory Early Redemption Strike Date:	For the purpose of determining whether a MER Barrier Event has occurred: 4 March 2026, 5 March 2026, 6 March 2026
Underlying(s) relevant to Mandatory Early Redemption, Mandatory Early Redemption Performance Provisions and levels of the Mandatory Early Redemption Underlying(s)		
(A)	Mandatory Early Redemption Underlying:	The Underlyings specified in item 13 above
(B)	Mandatory Early Redemption Barrier Underlying(s):	The Mandatory Early Redemption Performance Underlying
Mandatory Early Redemption Performance Provisions:		Applicable
(A)	Single Underlying Observation:	Not Applicable
(B)	Weighted Basket Observation:	Applicable for the purpose of determining whether a MER Barrier Event 2 has occurred
	I. Rainbow Weighting:	Not Applicable. Therefore W_n shall be determined as set out below:

Mandatory Early Redemption Underlying	**W_n**
Banca Monte dei Paschi di Siena S.p.A.	50 %
Banco BPM S.p.A.	50 %

	II. Maximum Mandatory Early Redemption Performance Percentage:	Not Applicable
	III. Minimum Mandatory Early Redemption Performance Percentage:	Not Applicable
	IV. Maximum Mandatory Early Redemption Performance Percentage	Not Applicable

		(Barrier Event):	
	V.	Minimum Mandatory Early Redemption Performance Percentage (Barrier Event):	Not Applicable
	VI.	Maximum Mandatory Early Redemption Performance Percentage (Barrier Event Satisfied):	Not Applicable
	VII.	Minimum Mandatory Early Redemption Performance Percentage (Barrier Event Satisfied):	Not Applicable
	VIII.	Maximum Mandatory Early Redemption Performance Percentage (Barrier Event Not Satisfied):	Not Applicable
	IX.	Minimum Mandatory Early Redemption Performance Percentage (Barrier Event Not Satisfied):	Not Applicable
(C)	Best of Basket Observation:		Applicable for the purpose of determining whether a MER Barrier Event 3 has occurred where **Nth** means 1st: (i.e., the highest)
	I.	Maximum Mandatory Early Redemption Performance Percentage:	Not Applicable
	II.	Minimum Mandatory	Not Applicable

	Early Redemption Performance Percentage:	
III.	Maximum Mandatory Early Redemption Performance Percentage (Barrier Event):	Not Applicable
IV.	Minimum Mandatory Early Redemption Performance Percentage (Barrier Event):	Not Applicable
V.	Maximum Mandatory Early Redemption Performance Percentage (Barrier Event Satisfied):	Not Applicable
VI.	Minimum Mandatory Early Redemption Performance Percentage (Barrier Event Satisfied):	Not Applicable
VII.	Maximum Mandatory Early Redemption Performance Percentage (Barrier Event Not Satisfied):	Not Applicable
VIII.	Minimum Mandatory Early Redemption Performance Percentage (Barrier Event Not Satisfied):	Not Applicable

(D)	Worst of Basket Observation:	Applicable for the purpose of determining whether a MER Barrier Event 1 has occurred where **Nth** means: 1st (i.e., the lowest)
	I. Maximum Mandatory Early Redemption Performance Percentage:	Not Applicable
	II. Minimum Mandatory Early Redemption Performance Percentage:	Not Applicable
	III. Maximum Mandatory Early Redemption Performance Percentage (Barrier Event):	Not Applicable
	IV. Minimum Mandatory Early Redemption Performance Percentage (Barrier Event):	Not Applicable
	V. Maximum Mandatory Early Redemption Performance Percentage (Barrier Event Satisfied):	Not Applicable
	VI. Minimum Mandatory Early Redemption Performance Percentage (Barrier Event Satisfied):	Not Applicable
	VII. Maximum Mandatory Early Redemption Performance Percentage	Not Applicable

		(Barrier Event Not Satisfied):	
	VIII.	Minimum Mandatory Early Redemption Performance Percentage (Barrier Event Not Satisfied):	Not Applicable
(E)	Outperformance Observation:		Not Applicable
Provisions relating to levels of the Mandatory Early Redemption Underlying(s)			Applicable
(A)	Mandatory Early Redemption Initial Level:		For the purpose of determining whether a MER Barrier Event has occurred: Lowest Closing Level on Mandatory Early Redemption Strike Dates
(B)	Mandatory Early Redemption Reference Level:		For the purpose of determining whether a MER Barrier Event has occurred: Closing Level on Mandatory Early Redemption Valuation Date
Provisions relating to a Mandatory Early Redemption Barrier Event			Applicable
(A)	Mandatory Early Redemption Barrier Event:		Mandatory Early Redemption Barrier Event 1, Mandatory Early Redemption Barrier Event 2 and Mandatory Early Redemption Barrier Event 3 Mandatory Early Redemption Barrier Event 1: in respect of the MER Dates scheduled to fall on 14 September 2026, 14 October 2026, 16 November 2026, 14 December 2026, 13 January 2027, 16 February 2027, 15 March 2027 Applicable – Mandatory Early Redemption Barrier Event European Observation Mandatory Early Redemption Barrier Event 2: in respect of the MER Dates scheduled to fall on 13 April 2027, 13 May 2027, 14 June 2027, 13 July 2027, 13 August 2027, 13 September 2027Applicable – Mandatory Early Redemption Barrier Event European Observation Mandatory Early Redemption Barrier Event 3: in respect of the MER Dates scheduled to fall on 14 October 2027, 16 November 2027, 13 December 2027, 13 January 2028, 14 February 2028 Applicable – Mandatory Early Redemption Barrier Event European Observation
Provisions relating to a Mandatory Early Redemption Upper Barrier Event:			Not Applicable

Provisions relating to the Mandatory Early Redemption Amount

(A)	Mandatory Early Redemption Amount due where MER Upper Barrier Percentage is Not Applicable:	See MER Amount in Table below
(B)	Mandatory Early Redemption Amount due where MER Upper Barrier Percentage is Applicable:	Not Applicable
(C)	Performance-Linked Mandatory Early Redemption Amount:	Not Applicable
(D)	Snowball Accrual Mandatory Early Redemption Amount:	Not Applicable

Mandatory Early Redemption Underlying Valuation Provisions: Applicable

(A)	Averaging	Not Applicable
(B)	Valuation Disruption (Scheduled Trading Days):	Move in Block
(C)	Valuation Disruption (Disrupted Days):	Value What You Can
(D)	Valuation Roll:	Eight

Table

MER Strike Level	**Specified MER Valuation Date(s)**	**MER Barrier Level 1 (%)**	**MER Barrier Level 2 (%)**	**MER Barrier Level 3 (%)**	**Specified MER Barrier Observation Date**	**MER Amount**	**MER Date**
For the purpose of determining whether a MER Barrier Event has occurred:		For the purpose of determining whether a MER Barrier Event has occurred:	For the purpose of determining whether a MER Barrier Event has occurred:	For the purpose of determining whether a MER Barrier Event has occurred:			
MER Initial Level	7 September 2026	Greater than or equal to 100% of the MER Initial Level of the MERBU	Not Applicable	Not Applicable	7 September 2026	EUR 1,000	14 September 2026
MER Initial Level	6 October 2026	Greater than or equal to 100% of the	Not Applicable	Not Applicable	6 October 2026	EUR 1,000	14 October 2026

		MER Initial Level of the MERBU					
MER Initial Level	6 November 2026	Greater than or equal to 100% of the MER Initial Level of the MERBU	Not Applicable	Not Applicable	6 November 2026	EUR 1,000	16 November 2026
MER Initial Level	7 December 2026	Greater than or equal to 100% of the MER Initial Level of the MERBU	Not Applicable	Not Applicable	7 December 2026	EUR 1,000	14 December 2026
MER Initial Level	6 January 2027	Greater than or equal to 100% of the MER Initial Level of the MERBU	Not Applicable	Not Applicable	6 January 2027	EUR 1,000	13 January 2027
MER Initial Level	8 February 2027	Greater than or equal to 100% of the MER Initial Level of the MERBU	Not Applicable	Not Applicable	8 February 2027	EUR 1,000	16 February 2027
MER Initial Level	8 March 2027	Greater than or equal to 100% of the MER Initial Level of the MERBU	Not Applicable	Not Applicable	8 March 2027	EUR 1,000	15 March 2027
MER Initial Level	6 April 2027	Not Applicable	Greater than or equal to 100% of the MER Initial Level of the MERBU	Not Applicable	6 April 2027	EUR 1,000	13 April 2027
MER Initial Level	6 May 2027	Not Applicable	Greater than or equal to 100% of the MER Initial Level of the MERBU	Not Applicable	6 May 2027	EUR 1,000	13 May 2027
MER Initial Level	7 June 2027	Not Applicable	Greater than or equal to 100% of the MER Initial Level of the MERBU	Not Applicable	7 June 2027	EUR 1,000	14 June 2027
MER Initial Level	6 July 2027	Not Applicable	Greater than or equal to 100% of the MER Initial Level of the MERBU	Not Applicable	6 July 2027	EUR 1,000	13 July 2027
MER Initial Level	6 August 2027	Not Applicable	Greater than or equal to 100% of the MER Initial Level of the MERBU	Not Applicable	6 August 2027	EUR 1,000	13 August 2027
MER Initial Level	6 September 2027	Not Applicable	Greater than or equal to 100% of the MER Initial Level of the MERBU	Not Applicable	6 September 2027	EUR 1,000	13 September 2027
MER Initial Level	6 October 2027	Not Applicable	Not Applicable	Greater than or equal to 100% of the MER Initial Level of the MERBU	6 October 2027	EUR 1,000	14 October 2027
MER Initial Level	8 November 2027	Not Applicable	Not Applicable	Greater than or equal to 100% of the MER Initial Level of the MERBU	8 November 2027	EUR 1,000	16 November 2027
MER Initial Level	6 December 2027	Not Applicable	Not Applicable	Greater than or equal to 100% of the MER Initial Level of the MERBU	6 December 2027	EUR 1,000	13 December 2027
MER Initial Level	6 January 2028	Not Applicable	Not Applicable	Greater than or equal to 100% of the MER Initial Level of the MERBU	6 January 2028	EUR 1,000	13 January 2028

MER Initial Level	7 February 2028	Not Applicable	Not Applicable	Greater than or equal to 100% of the MER Initial Level of the MERBU	7 February 2028	EUR 1,000	14 February 2028

20. **Optional Early Redemption Provisions:** Not Applicable.

21. **Redemption Amount:** See item (i) below

(i) Underlying Linked Securities Redemption Provisions: Applicable

Other Redemption Amount / Entitlement: Not Applicable

Dates

(A) Specified Redemption Barrier Observation Date: For the purpose of determining whether a Redemption Barrier Event has occurred and the Performance-Linked Redemption Amount if a Redemption Barrier Event has occurred: 6 March 2028

(B) Specified Final Valuation Date(s): For the purpose of determining whether a Redemption Barrier Event has occurred and the Performance-Linked Redemption Amount if a Redemption Barrier Event has occurred: 6 March 2028

(C) Specified Redemption Strike Date: In respect of each Redemption Underlying: 4 March 2026, 5 March 2026, 6 March 2026

Underlying(s) relevant to redemption, Final Performance provisions and levels of the Redemption Underlying(s)

(A) Redemption Underlying(s): The Underlyings specified in item 13 above

(B) Redemption Barrier Underlying(s): The Final Performance Underlying

Final Performance Provisions: Applicable

(A) Single Underlying Observation: Not Applicable

(B) Weighted Basket Observation: Not Applicable

(C) Best of Basket Observation: Not Applicable

(D) Worst of Basket Observation: Applicable for the purpose of determining whether a Redemption Barrier Event has occurred and the Performance-Linked Redemption Amount if a

		Redemption Barrier Event has occurred where **Nth** means: 1st (i.e. lowest)
I.	Maximum Final Performance Percentage:	Not Applicable
II.	Minimum Final Performance Percentage:	Not Applicable
III.	Maximum Final Performance Percentage (Barrier Event):	Not Applicable
IV.	Minimum Final Performance Percentage (Barrier Event):	Not Applicable
V.	Maximum Final Performance Percentage (Barrier Event Satisfied):	Not Applicable
VI.	Minimum Final Performance Percentage (Barrier Event Satisfied):	Not Applicable
VII.	Maximum Final Performance Percentage (Barrier Event Not Satisfied):	Not Applicable
VIII.	Minimum Final Performance Percentage (Barrier Event Not Satisfied):	Not Applicable

(E) Outperformance Observation:	Not Applicable
(F) Arithmetic Mean Underlying Return:	Not Applicable
(G) Cliquet:	Not Applicable
(H) Himalaya Final Performance – Asian Observation:	Not Applicable
(I) Best of Profile Observation:	Not Applicable
Provisions relating to levels of the Redemption Underlying(s)	Applicable
(A) Redemption Initial Level:	For the purpose of determining whether a Redemption Barrier Event has occurred and the Performance-Linked Redemption Amount if a Redemption Barrier Event has occurred: Lowest Closing Level on Redemption Strike Dates
(B) Final Reference Level:	For the purpose of determining whether a Redemption Barrier Event has occurred and the Performance-Linked Redemption Amount if a Redemption Barrier Event has occurred: Closing Level on Final Valuation Date
(C) Redemption Strike Level:	For the purpose of determining whether a Redemption Barrier Event has occurred and the Performance-Linked Redemption Amount if a Redemption Barrier Event has occurred: Redemption Initial Level
Provisions relating to a Redemption Barrier Event	Applicable
(A) Redemption Barrier Event:	In respect of the Redemption Barrier Underlying: Applicable – Redemption Barrier Event European Observation
(B) Final Barrier Level:	less than 60% of the Redemption Initial Level of the Redemption Barrier Underlying
Provisions relating to the redemption amount due or entitlement deliverable	Applicable
Provisions applicable where Redemption Barrier Event is Not Applicable and the Redemption Amount is a Performance-Linked Redemption Amount:	Not Applicable
Provisions applicable where Redemption Barrier Event is Applicable	

(A)	Provisions applicable to Physical Delivery:	Not Applicable
(B)	Redemption Upper Barrier Event:	Not Applicable
(C)	Redemption Amount due where no Redemption Barrier Event has occurred and no Redemption Upper Barrier Event is specified:	Applicable – Euro 1,000 per Security
(D)	Redemption Upper Barrier Percentage:	Not Applicable
	I. Upper Redemption Amount due where no Redemption Barrier Event has occurred:	Not Applicable
	II. Lower Redemption Amount due where no Redemption Barrier Event has occurred:	Not Applicable
(E)	Redemption Amount due where a Redemption Barrier Event has occurred and no Redemption Lower Barrier Event is specified:	Applicable the Performance-Linked Redemption Amount determined in accordance with Put Option Provisions
(F)	Redemption Lower Barrier Event:	Not Applicable
(G)	Redemption Amount due where a Redemption Barrier Event has occurred and a Redemption Lower Barrier Event is specified:	Not Applicable
	I. Lower Barrier Event Redemption Amount due where a	Not Applicable

		Redemption Barrier Event has occurred:	
	II.	Non Lower Barrier Event Redemption Amount due where a Redemption Barrier Event has occurred:	Not Applicable
(H)	Redemption Lock-in Event:		Not Applicable
(I)	Redemption Lock-in Event Redemption Amount due where a Redemption Lock-in Event has occurred		Not Applicable

Performance-Linked Redemption Amount:

Put Option		Applicable if a Redemption Barrier Event occurs
I.	Relevant Percentage:	100%
II.	Maximum Redemption Amount:	Not Applicable
III.	Minimum Redemption Amount:	Not Applicable
IV.	Maximum Redemption Amount (Barrier Event Satisfied):	Not Applicable
V.	Minimum Redemption Amount (Barrier Event Satisfied):	Not Applicable
VI.	Maximum Redemption Amount (Barrier Event Not Satisfied):	Not Applicable
VII.	Minimum Redemption Amount (Barrier Event Not Satisfied):	Not Applicable
VIII.	Final Participation Rate ("**FPR**"):	Not Applicable

	IX. Redemption Adjustment:	Not Applicable
	Call Option:	Not Applicable
	Call Spread - Put Spread Option:	Not Applicable
	Twin Win Option:	Not Applicable
	Market Timer:	Not Applicable
	Put Call Sum:	Not Applicable
	Lock-in Option:	Not Applicable
	Swaption:	Not Applicable
	Greater of Option:	Not Applicable
	Provisions relating to Buy the Dip Securities:	Not Applicable
	Redemption Underlying Valuation Provisions (for the purposes of Valuation and Settlement Condition 1.9(a) or 1.9(c))	Applicable
	(A) Averaging	Not Applicable
	(B) Valuation Disruption (Scheduled Trading Days):	Move in Block
	(C) Valuation Disruption (Disrupted Days):	Value What You Can
	(D) Valuation Roll:	Eight
	Provisions relating to the Preference Share-Linked Redemption Amount in respect of Preference Share Linked Securities (for the purposes of Valuation and Settlement Condition 1.9(b)):	Not Applicable
	Split Payment Conditions:	Not Applicable
(ii)	DIR Inflation Linked Securities:	Not Applicable
(iii)	Inflation Linked Redemption Provisions:	Not Applicable
(iv)	Lock-in Redemption Securities:	Not Applicable

	(v)	Rate Linked Redemption Securities	Not Applicable
	(vi)	Interest Linked Redemption Securities:	Not Applicable
	(vii)	Redemption Reserve Securities:	Not Applicable
	(viii)	Redemption by Instalments:	Not Applicable
22.	**FX Provisions:**		Not Applicable
23.	**FX Performance:**		Not Applicable

PROVISIONS RELATING TO CREDIT LINKED NOTES

24.	**Credit Linked Notes:**	Not Applicable

PROVISIONS RELATING TO INDEX SKEW NOTES

25.	Index Skew Notes:	Not Applicable

GENERAL PROVISIONS APPLICABLE TO THE SECURITIES

26.	**Form of Securities:**		Registered Securities Regulation S Global Registered Certificate Security registered in the name of a nominee for a common depositary for Euroclear and Clearstream, Luxembourg
27.	**New Safekeeping Structure:**		Not Applicable
28.	**Business Centre(s):**		New York City and T2
29.	**Business Day Jurisdiction(s) or other special provisions relating to payment dates:**		New York City and T2
30.	**Redenomination, renominalisation and reconventioning provisions:**		Not Applicable
31.	**Consolidation provisions:**		The provisions of General Condition 14 (*Further Issues*) apply
32.	**Substitution provisions in relation to CGMFL and the CGMFL Guarantor (General Condition 17(a)(ii))::**		Applicable: The provisions of General Condition 17 (*Substitution of the Issuer, the CGMHI Guarantor and the CGMFL Guarantor*) apply
	(i)	Additional Requirements:	Not Applicable
33.	**Additional substitution provisions in respect of French Law Securities:**		Not Applicable.
34.	**Name and address of Calculation Agent:**		Citigroup Global Markets Limited (acting through its EMEA Equity Stocks Exotic Trading Desk (or any successor department/group) at Citigroup Centre, Canada Square, Canary Wharf, London E14 5LB, United Kingdom

35.	**Determination Agent:**	Calculation Agent
36.	**Determinations:**	
	(i) Standard:	Sole and Absolute Determination
	(ii) Minimum Amount Adjustment Prohibition:	Not Applicable
37.	**Determinations and Exercise of Discretion (BEC):**	Not Applicable
38.	**Prohibition of sales to consumers in Belgium:**	Applicable
39.	**Additional provisions applicable to Securities traded on Borsa Italiana S.p.A. trading venues:**	Applicable
	(i) Expiry Date (*Data di Scadenza*) (for the purposes of Sedex/EuroTLX):	13 March 2028
	(ii) Record Date:	Not Applicable
	(iii) Minimum Trading Lot:	1
40.	Other final terms:	
	(i) Schedule A – Citigroup Inc. TLAC eligible Securities:	Not Applicable
	(ii) Indian Compliance Representations, Warranties and Undertakings:	Not Applicable
	(iii)China Compliance Representations, Warranties and Undertakings:	Not Applicable
	(iv)Taiwan Compliance Representations, Warranties and Undertakings:	Not Applicable

PART B – OTHER INFORMATION

1. **LISTING AND ADMISSION TO TRADING:**

Admission to trading and listing:	Application has been made by the Issuer (or on its behalf) for the Securities to be admitted to trading on the multilateral trading facility of EuroTLX- Cert-X Segment, managed by Borsa Italiana S.p.A. ("**EuroTLX – Cert-X**") with effect from on or around the Issue Date.
Estimated expenses relating to admission to trading:	Approximately Euro 400

2. **RATINGS**

Ratings:	The Securities are not rated.

3. **INFORMATION ABOUT THE PAST AND FUTURE PERFORMANCE AND VOLATILITY OF THE OR EACH UNDERLYING**

Information about the past and future performance of the or each Underlying is electronically available free of charge from the applicable Electronic Page(s) specified for such Underlying in Part A above

4. **DISCLAIMER**

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5. **OPERATIONAL INFORMATION**

ISIN Code:	XS3127877333
Common Code:	312787733
CUSIP:	5C60EK9T2
WKN:	Not Applicable
Valoren:	Not Applicable
CFI:	DEXFTX, as updated, as set out on the website of the Association of National Numbering Agencies (ANNA) or alternatively sourced from the responsible National Numbering Agency that assigned the ISIN
FISN:	CITIGROUP GLOBA/14.4UT 20280313, as updated, as set out on the website of the Association of National Numbering Agencies (ANNA) or

	alternatively sourced from the responsible National Numbering Agency that assigned the ISIN
Any clearing system(s) other than Euroclear Bank S.A./N.V., Clearstream Banking, société anonyme and DTC and the relevant identification number(s) and details relating to the relevant depositary, if applicable:	Not Applicable
Delivery:	Delivery versus payment
Names and address of the Swedish Securities Issuing and Paying Agent (if any):	Not Applicable
Names and address of the Finnish Securities Issuing and Paying Agent (if any):	Not Applicable
Names and address of the French Securities Issuing and Paying Agent (if any):	Not Applicable
Names and addresses of additional Paying Agent(s) (if any):	Not Applicable
Intended to be held in a manner which would allow Eurosystem eligibility:	Not Applicable

6. **DISTRIBUTION**

(i) Method of distribution:	Non-syndicated
(ii) If syndicated, names and addresses of the Lead Manager and the other Managers and underwriting commitments:	Not Applicable
(iii) Date of Subscription Agreement:	Not Applicable
(iv) Stabilisation Manager(s) (if any):	Not Applicable
(v) If non-syndicated, name and address of Dealer:	Citigroup Global Markets Europe AG at Reuterweg 16, 60323 Frankfurt am Main, Germany
(vi) Total commissions and concessions:	No commissions and concessions are payable by the Issuer to the Dealer. The distribution fee payable by the Dealer to any distributor is up to 1.00% per Specified Denomination. Investors can obtain more information about the fee by contacting the Dealer at the address set out above.
(vii) Prohibition of Offer to Private Clients in Switzerland:	Not Applicable
(xi) Prohibition of Sales to EEA Retail Investors:	Not Applicable

(xii) Prohibition of Sales to UK Retail Investors:	Applicable
(xiv) Permitted Non-U.S. Purchaser (Regulation S Only):	Not Applicable

7. **UNITED STATES TAX CONSIDERATIONS**

General: The Securities are Non-U.S. Issuer Securities.

Section 871(m): The Issuer has determined that the Securities are not Specified ELIs for the purpose of Section 871(m).