

PROHIBITION OF SALES TO UK RETAIL INVESTORS – The Notes are not intended to be offered, sold or otherwise made available to and should not be offered, sold or otherwise made available to any retail investor in the United Kingdom (**UK**). For these purposes, a retail investor means a person who is one (or more) of: (i) a retail client, as defined in point (8) of Article 2 of Regulation (EU) No 2017/565 as it forms part of domestic law by virtue of the European Union (Withdrawal) Act 2018 (**EUWA**); (ii) a customer within the meaning of the provisions of the Financial Services and Markets Act 2000 (as amended, the **FSMA**) and any rules or regulations made under the FSMA to implement Directive (EU) 2016/97, where that customer would not qualify as 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 EUWA; or (iii) not a qualified investor as defined in Article 2 of Regulation (EU) 2017/1129 as it forms part of domestic law by virtue of the EUWA. 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**) for offering or selling the Notes or otherwise making them available to retail investors in the UK has been prepared and therefore offering or selling the Notes or otherwise making them available to any retail investor in the UK may be unlawful under the UK PRIIPs Regulation.

Pricing Supplement dated 24 December 2021

Citigroup Global Markets Funding Luxembourg S.C.A.

Legal Entity Identifier (LEI): 549300EVRWDFJUNNP53

Issue of EUR 620,000 Worst of Quanto Memory Coupon Barrier Autocall Notes linked to a Basket of Underlyings due December 2023

Guaranteed by Citigroup Global Markets Limited

Under the Citi U.S.\$80,000,000,000 Global Medium Term Note Programme

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

- (a) any offer of Notes in any Member State of the EEA will be made pursuant to an exemption under the Prospectus Regulation from the requirement to publish a prospectus for offers of the Notes. Accordingly any person making or intending to make an offer in that Member State of the Notes 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 Prospectus Regulation or supplement a prospectus pursuant to Article 23 of the Prospectus Regulation, in each case, in relation to such offer; and
- (b) any offer of Notes in the UK will be made pursuant to an exemption under the UK Prospectus Regulation from the requirement to publish a prospectus for offers of the Notes. Accordingly, and subject as provided above, any person making or intending to make an offer in the UK of the Notes may only do so in circumstances in which no obligation arises for the Issuer or any Dealer to publish a prospectus pursuant to section 85 of the FSMA or supplement a prospectus pursuant to Article 23 of the UK Prospectus Regulation, in each case, in relation to such offer.

None of the Issuer, the CGMFL Guarantor and any Dealer has authorised, nor does any of them authorise, the making of any offer of Notes in any other circumstances. For the purposes hereof, the expression **Prospectus Regulation** means Regulation (EU) 2017/1129 (as amended) and **UK Prospectus Regulation** means Regulation (EU) 2017/1129 as it forms part of domestic law by virtue of the European Union (Withdrawal) Act 2018 (as amended, the **EUWA**).

The Notes and the CGMFL Deed of Guarantee have not been and will not be registered under the United States Securities Act of 1933, as amended (the **Securities Act**) or any state securities law. The Notes are being offered and sold outside the United States to non-U.S. persons in reliance on Regulation S under the Securities Act (**Regulation S**) and may not be offered or sold within the United States or to, or for the account or benefit of, any U.S. person (as defined in Regulation S). Each purchaser of the Notes or any beneficial interest therein will be deemed to have represented and agreed that it is outside the United States and is not a U.S. person and will not sell, pledge or otherwise transfer the Notes or any beneficial interest therein at any time within the United States or to, or for the account or benefit of, a U.S. person, other than the Issuer or any affiliate thereof. For a

description of certain restrictions on offers and sales of Notes, see “*Subscription and sale and transfer and selling restrictions for Notes*” of the Offering Circular and item 5 of Part B below.

The Notes and the CGMFL Deed of Guarantee 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, as amended, and trading in the Notes has not been approved by the United States Commodity Futures Trading Commission under the United States Commodity Exchange Act, as amended.

The Notes may not be offered or sold to, or acquired by, any person that is, or whose purchase and holding of the Notes is 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.

PART A - CONTRACTUAL TERMS

The Notes are English Law Notes that are also Registered Notes. The Notes are issued under the Offering Circular as defined below.

Terms used herein shall be deemed to be defined as such for the purposes of the Conditions set forth under the section entitled “*General Conditions of the Notes*” and the Underlying Schedules applicable to each Underlying in the Offering Circular.

This document constitutes the Pricing Supplement of the Notes described herein and must be read in conjunction with the Offering Circular in order to obtain all the relevant information.

The Offering Circular (including all documents incorporated by reference therein) is available for viewing at the offices of the Fiscal Agent and the Paying Agents.

For the purposes hereof, **Offering Circular** means the Offering Circular dated 3 September 2021 in relation to the Programme including all documents incorporated by reference therein as supplemented by any supplement(s) thereto approved on or before the Issue Date of the Notes.

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| 1. | (i) Issuer: | Citigroup Global Markets Funding Luxembourg S.C.A. |
| | (ii) Guarantor: | Citigroup Global Markets Limited |
| 2. | (i) Series Number: | CGMFL43629 |
| | (ii) Tranche Number: | 1 |
| | (iii) Date on which the Notes will be consolidated and form a single Series: | Not Applicable |
| 3. | Specified Currency or Currencies: | Euro (EUR) |
| 4. | Aggregate Principal Amount: | |
| | (i) Series: | EUR 620,000 |
| | (ii) Tranche: | EUR 620,000 |
| 5. | Issue Price: | 100 per cent. of the Aggregate Principal Amount |
| 6. | (i) Specified Denominations: | EUR 1,000 |
| | (ii) Calculation Amount: | EUR 1,000 |
| 7. | (i) Issue Date: | 29 December 2021 |
| | (ii) Interest Commencement Date: | Not Applicable |
| 8. | Maturity Date: | 29 December 2023, subject to adjustment in accordance |

with the Following Business Day Convention

9. Types of Notes:
- (i) Underlying Linked Notes
 - (ii) The Notes are Underlying Linked Notes and relate to the Underlying(s) specified in item 16(i) below
 - (iii) The Notes are Cash Settled Notes
10. Interest Basis: Underlying Linked Interest. The Notes bear interest as specified in item 16 and item 21 below
11. Redemption/Payment Basis: Underlying Linked Redemption
12. Change of Interest or Redemption/Payment Basis: Not Applicable
13. Put/Call Options: Not Applicable
14. (i) Status of the Notes: Senior
- (ii) Status of the CGMFL Deed of Guarantee: Senior
15. Method of Distribution: Non-syndicated

PROVISIONS RELATING TO UNDERLYING LINKED NOTES

16. **Underlying Linked Notes Provisions** Applicable - the provisions in Condition 19 (*General Provisions Applicable to Underlying Linked Notes*) of the General Conditions apply (subject as provided in the relevant Underlying Schedule)
- (i) Underlying:
- (A) Description of Underlyings: Each Underlying specified under the heading "Underlying" in the table set out in Schedule 2 attached hereto
 - (B) Classification: In respect of an Underlying, the classification specified for such Underlying under the heading "Classification" in the table set out in Schedule 2 attached hereto
 - (C) Electronic Page: In respect of an Underlying, the Bloomberg Page specified for such Underlying under the heading "Electronic Page" in the table set out in Schedule 2 attached hereto
- (ii) Particulars in respect of each Underlying:
- Share:
- (A) Share Company: The Share Company specified for an Underlying under the heading "Share Company/Underlying Share Company" in the table set out in Schedule 2 attached hereto
 - (B) Exchange(s): In respect of an Underlying, which is a Share, the Exchange specified for such Underlying under the heading "Exchange(s)" in the table set out in Schedule

2 attached hereto

(C) Related Exchange(s): In respect of an Underlying which is a Share, All Exchanges

(D) Additional Provisions for Shares traded through the China Connect Service: Not Applicable

Depository Receipt:

(A) Full Lookthrough: Not Applicable

(B) Partial Lookthrough: Applicable

(C) Depository Receipt Exchange(s): NASDAQ Global Select Market

(D) Depository Receipt Related Exchange(s): All Exchanges

(E) Underlying Share Company: BioNTech SE

(F) Underlying Share Exchange(s): Not Applicable

(G) Underlying Share Related Exchange(s): All Exchanges

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

Share:

(A) Additional Disruption Event(s): Increased Cost of Stock Borrow
Loss of Stock Borrow

(B) Share Substitution Criteria: Reference Index

Depository Receipt:

(A) Additional Disruption Event(s): Increased Cost of Stock Borrow
Loss of Stock Borrow

(B) Depository Receipt Substitution Criteria: Depository Receipt: Same Underlying Share and Currency

Underlying Share: Reference Index

(iv) Trade Date: 22 December 2021

(v) Realisation Disruption: Not Applicable

(vi) Hedging Disruption Early Termination Event: Not Applicable

PROVISIONS RELATING TO INTEREST (IF ANY) PAYABLE

17. **Fixed Rate Note Provisions** Not Applicable

18. **Floating Rate Note Provisions** Not Applicable

19. **Zero Coupon Note Provisions** Not Applicable

20. **Dual Currency Interest Provisions** Not Applicable

21. Underlying Linked Notes Interest Provisions	Applicable - the Interest Amount (if any) will be paid by the Issuer on the relevant Interest Payment Date as specified below
(i) Interest Amount/Interest Rate:	See paragraph 1 of Schedule 1 attached hereto
(ii) Interest Period(s):	Not Applicable
(iii) Interest Payment Date(s):	29 March 2022 in respect of the Interest Valuation Date scheduled for 22 March 2022, 29 June 2022 in respect of the Interest Valuation Date scheduled for 22 June 2022, 29 September 2022 in respect of the Interest Valuation Date scheduled for 22 September 2022, 30 December 2022 in respect of the Interest Valuation Date scheduled for 22 December 2022, 29 March 2023 in respect of the Interest Valuation Date scheduled for 22 March 2023, 29 June 2023 in respect of the Interest Valuation Date scheduled for 22 June 2023, 29 September 2023 in respect of the Interest Valuation Date scheduled for 22 September 2023 and the Maturity Date in respect of 22 December 2023, subject to adjustment in accordance with the Following Business Day Convention
(iv) Interest Period End Date(s):	Not Applicable
(v) Day Count Fraction:	Not Applicable
(vi) Specified Valuation Date(s):	22 March 2022, 22 June 2022, 22 September 2022, 22 December 2022, 22 March 2023, 22 June 2023, 22 September 2023 and 22 December 2023, subject to adjustment as provided in Condition 19 (<i>General Provisions Applicable to Underlying Linked Notes</i>) of the General Conditions (each such date, as so adjusted, an Interest Valuation Date and the final such date, the Final Valuation Date)
(vii) Valuation Disruption (Scheduled Trading Days):	Move in Block
(viii) Valuation Disruption (Disrupted Days):	Value What You Can
(ix) Valuation Roll:	Eight

PROVISIONS RELATING TO REDEMPTION

22. Issuer Call	Not Applicable
23. Investor Put	Not Applicable
24. Redemption Amount of each Calculation Amount	See item 25 below and Schedule 1 and Schedule 2 attached hereto
25. Underlying Linked Notes Redemption Provisions	Applicable
(i) Redemption Amount for Underlying Linked Notes:	See paragraph 2 of Schedule 1 attached hereto

(ii)	Specified Valuation Date(s):	The Valuation Date for the purposes of determining the Redemption Amount shall be the Final Valuation Date as defined in item 21(vi) above
(iii)	Valuation Disruption (Scheduled Trading Days):	Move in Block
(iv)	Valuation Disruption (Disrupted Days):	Value What You Can
(v)	Valuation Roll:	Eight
26.	Mandatory Early Redemption Provisions	Applicable
(i)	Mandatory Early Redemption Event:	A Mandatory Early Redemption Event will occur if, on any Mandatory Early Redemption Valuation Date, the Underlying Closing Level of the Interim Worst Performing Underlying (as defined in paragraph 3 of Schedule 1 attached hereto) in respect of such Mandatory Early Redemption Valuation Date is equal to or greater than 100.00 per cent. of its Underlying Initial Level (as defined in paragraph 3 of Schedule 1 attached hereto)
(ii)	Mandatory Early Redemption Amount(s):	EUR 1,000 per Calculation Amount
(iii)	Mandatory Early Redemption Date(s):	In respect of a Mandatory Early Redemption Valuation Date on which a Mandatory Early Redemption Event occurs, the date specified for the related Specified Valuation Date under the heading “Mandatory Early Redemption Date” in the table set out in paragraph 4 of Schedule 1 attached hereto.
(iv)	Specified Valuation Date(s):	Each date specified under the heading “Mandatory Early Redemption Valuation Date” in the table set out in paragraph 4 of Schedule 1 attached hereto. Each such date shall be subject to adjustment as provided in Condition 19 (<i>General Provisions Applicable to Underlying Linked Notes</i>) of the General Conditions (each such Valuation Date, as so adjusted (if applicable), a Mandatory Early Redemption Valuation Date)
(v)	Valuation Disruption (Scheduled Trading Days):	Move in Block
(vi)	Valuation Disruption (Disrupted Days):	Value What You Can
(vii)	Valuation Roll:	Eight
27.	Early Redemption Amount	
(i)	Early Redemption Amount(s) payable on redemption for taxation reasons or illegality (Condition 5(b) (<i>Redemption for Taxation Reasons and Redemption for Illegality</i>) of the General Conditions) or on Event of Default (Condition 9 (<i>Events of Default</i>) of the General Conditions) or other relevant early redemption pursuant	Condition 5(d)(iii)(A) of the General Conditions applies

to the Conditions and/or the method of calculating the same:

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| (ii) Early Redemption Amount includes amount in respect of accrued interest: | Yes: no additional amount in respect of accrued interest to be paid |
| 28. Provisions applicable to Physical Delivery | Not Applicable |
| 29. Variation of Settlement | |
| (i) Issuer's or Intermediary's option to vary settlement: | Not Applicable |
| (ii) Holder's option to vary settlement: | Not Applicable |

GENERAL PROVISIONS APPLICABLE TO THE NOTES

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| 30. Fallback Provisions relating to Notes other than Underlying Linked Notes: | Not Applicable |
| 31. Administrator/Benchmark Event: | Early Redemption following Administrator/Benchmark Event: Not Applicable |
| 32. Reference Rate Event Provisions: | Not Applicable |
| 33. Form of Notes: | Registered Notes
Regulation S Global Registered Note Certificate registered in the name of a nominee for a common depositary for Euroclear and Clearstream, Luxembourg |
| 34. Governing Law: | English law applies |
| 35. New Safekeeping Structure: | Not Applicable |
| 36. Business Centres: | London, New York City and TARGET2 |
| 37. Business Day Jurisdiction(s) or other special provisions relating to payment dates: | London, New York City and TARGET2 |
| 38. Renminbi Settlement Centre(s): | Not Applicable |
| 39. Details relating to Partly Paid Notes: amount of each payment comprising the Issue Price and date on which each payment is to be made and consequences (if any) of failure to pay, including any right of the Issuer to forfeit the Notes and interest due on late payment: | Not Applicable |
| 40. Details relating to Instalment Notes: amount of each Instalment Amount (including any maximum or minimum Instalment Amount), date on which each payment is to be made: | Not Applicable |
| 41. Redenomination, renominatisation and reconventioning provisions: | Not Applicable |
| 42. Consolidation provisions: | The provisions of Condition 12 (<i>Further Issues</i>) of the General Conditions apply |
| 43. Other terms and conditions: | See Schedule 1 and Schedule 2 attached hereto |

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| 44. China Compliance Representations, Warranties and Undertakings: | Not Applicable |
| 45. Taiwan Compliance Representations, Warranties and Undertakings: | Not Applicable |
| 46. Name and address of Calculation Agent: | Citigroup Global Markets Limited at Citigroup Centre, Canada Square, Canary Wharf, London E14 5LB, United Kingdom, acting through its EMEA Equity Stocks Exotic Trading Desk in London (or any successor department/group) |
| 47. Determinations: | Sole and Absolute Determination |

PURPOSE OF PRICING SUPPLEMENT

This Pricing Supplement comprises the Pricing Supplement required for the issue of the Notes described herein pursuant to the Citi U.S.\$80,000,000,000 Global Medium Term Note Programme of Citigroup Inc., Citibank, N.A., Citigroup Global Markets Holdings Inc., Citigroup Global Markets Funding Luxembourg S.C.A. and Citigroup Global Markets Limited.

RESPONSIBILITY

The Issuer and the CGMFL Guarantor accept responsibility for the information contained in this Pricing Supplement. The information relating to the Underlyings has been extracted from the Bloomberg pages. Each of the Issuer and the CGMFL Guarantor confirms that such information has been accurately reproduced and that, so far as it is aware and is able to ascertain from such sources, no facts have been omitted which would render the reproduced information inaccurate or misleading.

PART B - OTHER INFORMATION

1. LISTING AND ADMISSION TO TRADING

Listing and admission to trading: None

2. RATINGS

Ratings: The Notes are not rated.

3. UNDERLYING DISCLAIMERS

Bloomberg®

Certain information contained in this Pricing Supplement consists of extracts from or summaries of information that is publicly-available from Bloomberg L.P. (**Bloomberg®**). The Issuer and the CGMFL Guarantor accept responsibility for accurately reproducing such extracts or summaries and, as far as the Issuer and the CGMFL Guarantor are aware and are able to ascertain from such publicly-available information, no facts have been omitted which would render the reproduced information inaccurate or misleading. Bloomberg® makes no representation, warranty or undertaking, express or implied, as to the accuracy of the reproduction of such information, and accepts no responsibility for the reproduction of such information or for the merits of an investment in the Notes. Bloomberg® does not arrange, sponsor, endorse, sell or promote the issue of the Notes.

4. OPERATIONAL INFORMATION

ISIN Code: XS2420201894

Common Code: 242020189

CUSIP: 5C02E89Z7

Valoren: 115490705

Any clearing system(s) other than Euroclear, Clearstream Luxembourg 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 address of additional Paying Agent(s) (if any): Not Applicable

Intended to be held in a manner which would allow Eurosystem eligibility: Not Applicable

5. DISTRIBUTION

If syndicated, names and addresses of Managers and underwriting commitments: Not Applicable

Date of Subscription Agreement:	Not Applicable
Stabilisation Manager(s) (if any):	Not Applicable
If non-syndicated, name and address of Dealer:	Citigroup Global Markets Europe AG, Reuterweg 16, Frankfurt Am Main, Germany, 60 323
Total commission and concession:	No commissions and concessions are payable by the Issuer to the Dealer. Investors can obtain more information about the fee by contacting the Dealer at the address set out above.
Additional selling restrictions:	Not Applicable
Prohibition of Sales to EEA Retail Investors:	Not Applicable
Prohibition of Sales to UK Retail Investors:	Applicable

6. UNITED STATES TAX CONSIDERATIONS

The Notes are Non-U.S. Notes.

The Issuer has determined that the Notes are not Specified ELIs because (i) the Issue Date for the Notes is prior to 2023 and (ii) the Notes are not “delta-one” within the meaning of Section 871(m).

SCHEDULE 1

1. INTEREST AMOUNT

For the purposes of Conditions 4(g) of the General Conditions and item 21 of Part A above, the Interest Amount (if any) in respect of each Calculation Amount and an Interest Payment Date shall be an amount in EUR calculated by the Calculation Agent by reference to the following:

- (i) If, on an Interest Valuation Date, the Underlying Closing Level of the Interim Worst Performing Underlying is **equal to or greater than** 60.00% of its Underlying Initial Level, then the Interest Amount in respect of each Calculation Amount payable on the related Interest Payment Date shall be an amount determined in accordance with the following formula:

$$[\text{EUR } 1,000 \times (t * 2.25\%)] - \text{Previous Interest Amount}$$

Where: t means an integer t=1, 2...8 representing each Interest Valuation Date, where t=1 represents the first Interest Valuation Date, t=2 represents the second Interest Valuation Date, etc, and ending on t=8 representing the Final Valuation Date; or

- (ii) Otherwise, no interest shall be payable on the related Interest Payment Date.

2. PAYMENT OF REDEMPTION AMOUNT AT MATURITY

For the purposes of items 24 and 25 of Part A above, the Issuer shall pay the Redemption Amount on the Maturity Date (subject as provided in item 24 of Part A above and in the Conditions) as determined by the Calculation Agent by reference to the following:

- (i) If on the Final Valuation Date, the Underlying Final Level of the Worst Performing Underlying is **equal to or greater than** its Final Barrier Level:

$$\text{EUR } 1,000 \times 100.00\%$$

- (ii) If on the Final Valuation Date, the Underlying Final Level of the Worst Performing Underlying is **less than** its Final Barrier Level:

- (a) If a Barrier Event has occurred, the Issuer shall pay the Redemption Amount of EUR 1,000 in respect of each Calculation Amount; or
- (b) If a Barrier Event has not occurred, then the Redemption Amount shall be determined by the Calculation Agent in accordance with the following formula:

$$\text{EUR } 1,000 \times (100.00\% + 100.00\% \times \text{Final Return of the Worst Performing Underlying})$$

3. DEFINITIONS

For the purposes hereof:

Barrier Event means that the Underlying Final Level of any Underlying is equal to or greater than the One Star Barrier Level.

Final Barrier Level means, in respect of an Underlying, the amount specified for such Underlying under the heading "Final Barrier Level" in the table set out in Schedule 2 attached hereto, being 60.00% of the Underlying Initial Level for such Underlying.

Final Performance means, in respect of any Underlying, an amount expressed as a percentage equal to its Underlying Final Level divided by its Underlying Initial Level.

Final Return means an amount expressed as a percentage equal to the Underlying Final Level minus the Underlying Strike Level divided by the Underlying Strike Level.

Interim Performance means, in respect of any Underlying, an amount equal to its Underlying Closing Level on the relevant Interest Valuation Date or Mandatory Early Redemption Valuation Date divided by its Underlying Initial Level, expressed as a percentage.

Interim Worst Performing Underlying means, in respect of any relevant day, the Underlying with the lowest Interim Performance in respect of such day PROVIDED THAT if two or more Underlyings have the same lowest Interim Performance, the Calculation Agent shall determine which Underlying shall constitute the Interim Worst Performing Underlying for such day.

One Star Barrier Level means, in respect of an Underlying, the amount specified for such Underlying under the heading “One Star Barrier Level” in the table set out in Schedule 2 attached hereto, being 105.00% of the Underlying Initial Level for such Underlying.

Previous Interest Amount means, in respect of an Interest Valuation Date and the Interest Payment Date and a Calculation Amount, the sum of all the Interest Amounts payable in respect of a Calculation Amount for each of the Interest Payment Dates falling prior to such relevant Interest Payment Date. For the avoidance of doubt, the Previous Interest Amount for the first Interest Payment Date shall be zero.

Strike Date means 22 December 2021. Such date shall be deemed to be a Valuation Date for the purposes of the Conditions and the provisions of item 25(iii), item 25(iv) and item 25(v) of Part A shall apply thereto.

Underlying Final Level means, in respect of an Underlying, the Underlying Closing Level for such Underlying on the Final Valuation Date.

Underlying Initial Level means, in respect of an Underlying, the amount specified for such Underlying under the heading “Underlying Initial Level” in the table set out in Schedule 2 attached hereto, being 100.00% of the Underlying Closing Level for such Underlying on the Strike Date.

Underlying Strike Level means, in respect of an Underlying, the amount specified for such Underlying under the heading “Underlying Strike Level” in the table set out in Schedule 2 attached hereto, being 100.00% of the Underlying Initial Level for such Underlying.

Worst Performing Underlying means the Underlying with the lowest Final Performance PROVIDED THAT if two or more Underlyings have the same lowest Final Performance, the Calculation Agent shall determine which Underlying shall constitute the Worst Performing Underlying.

4. DATES

Mandatory Early Redemption Valuation Date	Mandatory Early Redemption Date
22 June 2022	29 June 2022
22 September 2022	29 September 2022
22 December 2022	30 December 2022
22 March 2023	29 March 2023
22 June 2023	29 June 2023
22 September 2023	29 September 2023

SCHEDULE 2

Electronic Page	Share Company/Underlying Share Company	Classification	Underlying	Exchange(s)	Underlying Share Exchange(s)	Underlying Initial Level	Underlying Strike Level	One Star Barrier Level	Final Barrier Level
AZN LN <Equity>	AstraZeneca PLC	Share	Common Stock	London Stock Exchange	Not Applicable	GBP 86.15	GBP 86.15	GBP 90.4575	GBP 51.69
BNTX UW <Equity>	BioNTech SE	Depository Receipt	Depository Receipt	NASDAQ Global Select Market	Not Applicable	USD 259.70	USD 259.70	USD 272.685	USD 155.82
MRNA UW <Equity>	Moderna Inc.	Share	Common Stock	NASDAQ Global Select Market	Not Applicable	USD 251.36	USD 251.36	USD 263.928	USD 150.816