

CITIGROUP INC. UNDERLYING LINKED NOTES BASE PROSPECTUS SUPPLEMENT (No.4) dated 22 May 2024;
CGMHI UNDERLYING LINKED NOTES BASE PROSPECTUS SUPPLEMENT (No.4) dated 22 May 2024; and
CGMFL UNDERLYING LINKED NOTES BASE PROSPECTUS SUPPLEMENT (No.4) dated 22 May 2024



CITIGROUP INC.
(incorporated in Delaware)

and

CITIGROUP GLOBAL MARKETS HOLDINGS INC.
(a corporation duly incorporated and existing under the laws of the state of New York)

and

CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A.
(incorporated as a corporate partnership limited by shares (*société en commandite par actions*) under Luxembourg law, with registered office at 31 - Z.A. Bourmicht, L-8070 Bertrange, Grand Duchy of Luxembourg and registered with the Register of Trade and Companies of Luxembourg (*Registre de commerce et des sociétés*, Luxembourg) under number B 169.199)

each an issuer under the
Citi Global Medium Term Note Programme

Securities issued by Citigroup Global Markets Holdings Inc. only will be unconditionally and irrevocably guaranteed by
CITIGROUP INC.
(incorporated in Delaware)

Securities issued by Citigroup Global Markets Funding Luxembourg S.C.A only will be unconditionally and irrevocably guaranteed by
CITIGROUP GLOBAL MARKETS LIMITED
(incorporated in England and Wales)

Citigroup Inc. Underlying Linked Notes Base Prospectus Supplement (No.4)

This base prospectus supplement ("**Citigroup Inc. Underlying Linked Notes Base Prospectus Supplement (No.4)**") constitutes a supplement for the purposes of (i) Article 23 of Regulation (EU) 2017/1129 (as amended, the "**EU Prospectus Regulation**") and (ii) Part IV of the Luxembourg Law dated 16 July 2019 relating to prospectuses for securities (the "**Luxembourg Prospectus Law**") and is supplemental to, and must be read in conjunction with, the Underlying Linked Notes Base Prospectus dated 15 December 2023 ("**Citigroup Inc. Underlying Linked Notes Base Prospectus 2023**"), as supplemented by a Citigroup Inc. Underlying Linked Notes Base Prospectus Supplement (No.1) dated 30 January 2024 (the "**Citigroup Inc. Underlying Linked Notes Base Prospectus Supplement (No.1)**"), a Citigroup Inc. Underlying Linked Notes Base Prospectus Supplement (No.2) dated 13 March 2024 (the "**Citigroup Inc. Underlying Linked Notes Base Prospectus Supplement (No.2)**") and a Citigroup Inc. Underlying Linked Notes Base Prospectus Supplement (No.3) dated 30 April 2024 (the "**Citigroup Inc. Underlying Linked Notes Base Prospectus Supplement (No.3)**"), in each case,

prepared by Citigroup Inc. (the Citigroup Inc. Underlying Linked Notes Base Prospectus 2023, the Citigroup Inc. Underlying Linked Notes Base Prospectus Supplement (No.1), the Citigroup Inc. Underlying Linked Notes Base Prospectus Supplement (No.2) and the Citigroup Inc. Underlying Linked Notes Base Prospectus Supplement (No.3), together the "**Citigroup Inc. Underlying Linked Notes Base Prospectus**") with respect to the Citi Global Medium Term Note Programme (the "**Programme**").

CGMHI Underlying Linked Notes Base Prospectus Supplement (No.4)

This base prospectus supplement ("**CGMHI Underlying Linked Notes Base Prospectus Supplement (No.4)**") also constitutes a supplement for the purposes of (i) Article 23 of the EU Prospectus Regulation and (ii) Part IV of the Luxembourg Prospectus Law and is supplemental to, and must be read in conjunction with, the Underlying Linked Notes Base Prospectus dated 15 December 2023 (the "**CGMHI Underlying Linked Notes Base Prospectus 2023**") as supplemented by a CGMHI Underlying Linked Notes Base Prospectus Supplement (No.1) dated 30 January 2024 (the "**CGMHI Underlying Linked Notes Base Prospectus Supplement (No.1)**"), a CGMHI Underlying Linked Notes Base Prospectus Supplement (No.2) dated 13 March 2024 (the "**CGMHI Underlying Linked Notes Base Prospectus Supplement (No.2)**") and a CGMHI Underlying Linked Notes Base Prospectus Supplement (No.3) dated 30 April 2024 (the "**CGMHI Underlying Linked Notes Base Prospectus Supplement (No.3)**"), in each case, prepared by Citigroup Global Markets Holdings Inc. ("**CGMHI**") and Citigroup Inc. in its capacity as the CGMHI Guarantor ("**CGMHI Guarantor**") (the CGMHI Underlying Linked Notes Base Prospectus 2023, the CGMHI Underlying Linked Notes Base Prospectus Supplement (No.1), the CGMHI Underlying Linked Notes Base Prospectus Supplement (No.2) and the CGMHI Underlying Linked Notes Base Prospectus Supplement (No.3), together the "**CGMHI Underlying Linked Notes Base Prospectus**") with respect to the Programme.

In addition to the other matters described in the CGMHI Underlying Linked Notes Base Prospectus Supplement (No.4), the CGMHI Underlying Linked Notes Base Prospectus Supplement (No.4) also supplements each series of securities described in Schedule 2 hereto issued by CGMHI under the Base Prospectus with respect to the Programme and documented by way of Final Terms in the manner described in the section entitled "*CGMHI Relevant Series Supplement*" (the "**CGMHI Relevant Series Supplement**").

CGMFL Underlying Linked Notes Base Prospectus Supplement (No.4)

This base prospectus supplement ("**CGMFL Underlying Linked Notes Base Prospectus Supplement (No.4)**") and, together with the Citigroup Inc. Underlying Linked Notes Base Prospectus Supplement (No.4) and the CGMHI Underlying Linked Notes Base Prospectus Supplement (No.4), the "**Supplement**") also constitutes a supplement for the purposes of (i) Article 23 of the EU Prospectus Regulation and (ii) Part IV of the Luxembourg Prospectus Law and is supplemental to, and must be read in conjunction with, the Underlying Linked Notes Base Prospectus dated 15 December 2023 (the "**CGMFL Underlying Linked Notes Base Prospectus 2023**") as supplemented by a CGMFL Underlying Linked Notes Base Prospectus Supplement (No.1) dated 30 January 2024 (the "**CGMFL Underlying Linked Notes Base Prospectus Supplement (No.1)**"), a CGMFL Underlying Linked Notes Base Prospectus Supplement (No.2) dated 13 March 2024 (the "**CGMFL Underlying Linked Notes Base Prospectus Supplement (No.2)**") and a CGMFL Underlying Linked Notes Base Prospectus Supplement (No.3) dated 30 April 2024 (the "**CGMFL Underlying Linked Notes Base Prospectus Supplement (No.3)**"), in each case, prepared by Citigroup Global Markets Funding Luxembourg S.C.A. ("**CGMFL**") and Citigroup Global Markets Limited in its capacity as the CGMFL Guarantor ("**CGMFL Guarantor**") (the CGMFL Underlying Linked Notes Base Prospectus 2023, the CGMFL Underlying Linked Notes Base Prospectus Supplement (No.1), the CGMFL Underlying Linked Notes Base Prospectus Supplement (No.2) and the CGMFL Underlying Linked Notes Base Prospectus Supplement (No.3), together the "**CGMFL Underlying Linked Notes Base Prospectus**" and, together with the Citigroup Inc. Underlying Linked Notes Base Prospectus and the CGMHI Underlying Linked Notes Base Prospectus, the "**Base Prospectus**") with respect to the Programme.

In addition to the other matters described in the CGMFL Underlying Linked Notes Base Prospectus Supplement (No.4), the CGMFL Underlying Linked Notes Base Prospectus Supplement (No.4) also supplements each series of securities described in Schedule 3 hereto issued by CGMFL under the Base Prospectus with respect to the Programme and documented by way of Final Terms in the manner described in the section entitled "*CGMFL Relevant Series Supplement*" (the "**CGMFL Relevant Series Supplement**").

Approvals

This Supplement has been approved by the Central Bank of Ireland (the "**Central Bank**"), as competent authority under the EU Prospectus Regulation. The Central Bank only approves this Supplement as meeting the standards of completeness, comprehensibility and consistency imposed by the EU Prospectus Regulation. Such approval should not be considered an endorsement of the Issuer or the Guarantor, or of the quality of the Securities that are the subject of the Base Prospectus. Investors should make their own assessment as to the suitability of investing in the Securities.

Application has been made to the Irish Stock Exchange plc, trading as Euronext Dublin ("**Euronext Dublin**") for the approval of the Citigroup Inc. Underlying Linked Notes Base Prospectus Supplement (No.4), the CGMHI Underlying Linked Notes Base Prospectus Supplement (No.4) (other than with respect to the CGMHI Relevant Series Supplement) and the CGMFL Underlying Linked Notes Base Prospectus Supplement (No.4) (other than with respect to the CGMFL Relevant Series Supplement) as Base Listing Particulars Supplements (respectively, the "**Citigroup Inc. Underlying Linked Notes Base Listing Particulars Supplement (No.4)**", the "**CGMHI Underlying Linked Notes Base Listing Particulars Supplement (No.4)**" and the "**CGMFL Underlying Linked Notes Base Listing Particulars Supplement (No.4)**" and, together, the "**Base Listing Particulars Supplement**"). Save where expressly provided or the context otherwise requires, where Securities are to be admitted to trading on the Global Exchange Market references herein to "Supplement", "Citigroup Inc. Underlying Linked Notes Base Prospectus Supplement (No.4)", "CGMHI Underlying Linked Notes Base Prospectus Supplement (No.4)" and "CGMFL Underlying Linked Notes Base Prospectus Supplement (No.4)" shall be construed to be to "Base Listing Particulars Supplement", "Citigroup Inc. Underlying Linked Notes Base Listing Particulars Supplement (No.4)", "CGMHI Underlying Linked Notes Base Listing Particulars Supplement (No.4)" and "CGMFL Underlying Linked Notes Base Listing Particulars Supplement (No.4)", respectively.

This Supplement has also been approved by the Luxembourg Stock Exchange under Part IV of the Luxembourg Prospectus Law and the Rules and Regulations of the Luxembourg Stock Exchange.

This Supplement (other than with respect to the CGMHI Relevant Series Supplement and the CGMFL Relevant Series Supplement) also constitutes supplementary admission particulars in respect of the Base Prospectus for the purposes of the International Securities Market Rulebook.

Responsibility Statements

Citigroup Inc.: Citigroup Inc. accepts responsibility for the information contained in this Supplement (excluding the paragraphs set out under the headings "*Information relating to the CGMHI Underlying Linked Notes Base Prospectus*" and "*Information relating to the CGMFL Underlying Linked Notes Base Prospectus*" below (together, "**Citigroup Inc. Excluded Information**"). To the best of the knowledge of Citigroup Inc., the information contained in this Supplement (excluding the Citigroup Inc. Excluded Information) is in accordance with the facts and does not omit anything likely to affect the import of such information.

CGMHI: CGMHI accepts responsibility for the information contained in this Supplement (excluding the paragraphs set out under the headings "*Information relating to the Citigroup Inc. Underlying Linked Notes Base Prospectus*" and "*Information relating to the CGMFL Underlying Linked Notes Base Prospectus*" below (together, "**CGMHI Excluded Information**"). To the best of the knowledge of

CGMHI, the information contained in this Supplement (excluding the CGMHI Excluded Information) is in accordance with the facts and does not omit anything likely to affect the import of such information.

CGMHI Guarantor: The CGMHI Guarantor accepts responsibility for the information contained in this Supplement (excluding the paragraphs set out under the headings "*Information relating to the Citigroup Inc. Underlying Linked Notes Base Prospectus*" and "*Information relating to the CGMFL Underlying Linked Notes Base Prospectus*" below (together, "**CGMHI Guarantor Excluded Information**")). To the best of the knowledge of the CGMHI Guarantor, the information contained in this Supplement (excluding the CGMHI Guarantor Excluded Information) is in accordance with the facts and does not omit anything likely to affect the import of such information.

CGMFL: CGMFL accepts responsibility for the information contained in this Supplement (excluding the paragraphs set out under the headings "*Information relating to the Citigroup Inc. Underlying Linked Notes Base Prospectus*" and "*Information relating to the CGMHI Underlying Linked Notes Base Prospectus*" below (together, "**CGMFL Excluded Information**")). To the best of the knowledge of CGMFL, the information contained in this Supplement (excluding the CGMFL Excluded Information) is in accordance with the facts and does not omit anything likely to affect the import of such information.

CGMFL Guarantor: The CGMFL Guarantor accepts responsibility for the information contained in this Supplement (excluding the paragraphs set out under the headings "*Information relating to the Citigroup Inc. Underlying Linked Notes Base Prospectus*" and "*Information relating to the CGMHI Underlying Linked Notes Base Prospectus*" below (together, "**CGMFL Guarantor Excluded Information**")). To the best of the knowledge of the CGMFL Guarantor, the information contained in this Supplement (excluding the CGMFL Guarantor Excluded Information) is in accordance with the facts and does not omit anything likely to affect the import of such information.

Defined Terms

Terms defined in the Base Prospectus shall, unless the context otherwise requires, have the same meaning when used in this Supplement.

**INFORMATION RELATING TO THE CITIGROUP INC. UNDERLYING LINKED NOTES
BASE PROSPECTUS**

Publication of the 2024 Q1 Form 10-Q of Citigroup Inc. on 3 May 2024

On 3 May 2024, Citigroup Inc. filed its Quarterly Report on Form 10-Q (the "**Citigroup Inc. 2024 Q1 Form 10-Q**") for the three months ended 31 March 2024 with the Securities and Exchange Commission of the United States (the "**SEC**"). A copy of the Citigroup Inc. 2024 Q1 Form 10-Q has been filed with the Central Bank, Euronext Dublin and the *Commission de Surveillance du Secteur Financier* (the "**CSSF**") and has been published on the website of Euronext Dublin (<https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202405/e4bb803a-12fa-44c8-8de2-82fba8ca560b.pdf>).

Citigroup Inc. is an Issuer under the Programme. By virtue of this Supplement, the Citigroup Inc. 2024 Q1 Form 10-Q is incorporated by reference in, and forms part of, the Citigroup Inc. Underlying Linked Notes Base Prospectus.

The following information appears on the page(s) of the Citigroup Inc. 2024 Q1 Form 10-Q as set out below:

1. Unaudited interim financial information of Citigroup Inc. in respect of the three months ended 31 March 2024, as set out in the Citigroup Inc. 2024 Q1 Form 10-Q:

	Page(s)
A. Consolidated Statements of Income and Comprehensive Income	90-91
B. Consolidated Balance Sheet	92-93
C. Consolidated Statement of Changes in Stockholders' Equity	94
D. Consolidated Statement of Cash Flows	96-97
E. Notes to the Consolidated Financial Statements	98-201

2. Other information relating to Citigroup Inc., as set out in the Citigroup Inc. 2024 Q1 Form 10-Q:

	Page(s)
A. Description of the principal activities of Citigroup Inc. - Overview, Management's Discussion and Analysis of Financial Condition and Results of Operations, Segment and Business – Income (Loss) and Revenues and Segment Balance Sheet	2-25
B. Description of the principal markets in which Citigroup Inc. competes	
(i) Management's Discussion and Analysis of Financial Condition and Results of Operations, Segment and Business – Income (Loss) and Revenues and Segment Balance Sheet	4-25
(ii) Strategic Risk	74
(iii) Note 3 (<i>Operating Segments</i>) to the Consolidated Financial Statements	104-105
C. Description of the principal investments of Citigroup Inc. – Note 13 (<i>Investments</i>) to the Consolidated Financial Statements	119-126
D. Description of trends and events affecting Citigroup Inc.	

(i)	Citigroup Segments, Management's Discussion and Analysis of Financial Condition and Results of Operations, Segment and Business – Income (Loss) and Revenues and Segment Balance Sheet	3-25
(ii)	Significant Accounting Policies and Significant Estimates, Income Taxes, Disclosure Controls and Procedures, Disclosure Pursuant to Section 219 of the Iran Threat Reduction and Syria Human Rights Act and Forward-Looking Statements	80-85
(iii)	Note 1 (<i>Basis of Presentation, Updated Accounting Policies and Accounting Changes</i>) to the Consolidated Financial Statements	98-100
E.	Description of litigation involving Citigroup Inc. – Note 27 (<i>Contingencies</i>) to the Consolidated Financial Statements	199-200
F.	Risk Management – Managing Global Risk Table of Contents and Managing Global Risk	39-79

Any information not specified in the cross-reference list above but included in the Citigroup Inc. 2024 Q1 Form 10-Q is not incorporated by reference and is either covered elsewhere in the Base Prospectus or is not relevant for investors.

Significant change and material adverse change

There has been no significant change in the financial or trading position of Citigroup Inc. or Citigroup Inc. and its subsidiaries as a whole since 31 March 2024 (the date of Citigroup Inc.'s most recently published unaudited interim financial statements), and there has been no material adverse change in the financial position or prospects of Citigroup Inc. or Citigroup Inc. and its subsidiaries as a whole since 31 December 2023 (the date of Citigroup Inc.'s most recently published audited annual financial statements).

There has been no significant change in the financial performance of Citigroup Inc. or Citigroup Inc. and its subsidiaries as a whole since 31 March 2024 (the date of Citigroup Inc.'s most recently published unaudited interim financial statements) to the date of this Supplement.

Legal proceedings

For a discussion of Citigroup Inc.'s material legal and regulatory matters, see (i) Note 30 to the Consolidated Financial Statements included in the Citigroup Inc. 2023 Form 10-K and (ii) Note 27 to the Consolidated Financial Statements included in the Citigroup Inc. 2024 Q1 Form 10-Q. Save as disclosed in the documents referenced above, neither Citigroup Inc. nor any of its subsidiaries is involved in, or has been involved in, any governmental, legal or arbitration proceedings that may have had, in the twelve months before the date of this Supplement, a significant effect on the financial position or profitability of Citigroup Inc. or Citigroup Inc. and its subsidiaries as a whole, nor, so far as Citigroup Inc. is aware, are any such proceedings pending or threatened.

General

Save as disclosed in this Supplement (including any documents incorporated by reference herein), there has been no other significant new factor, material mistake or material inaccuracy relating to information included in the Citigroup Inc. Underlying Linked Notes Base Prospectus since the publication of the Citigroup Inc. Underlying Linked Notes Base Prospectus Supplement (No.3).

Copies of the Citigroup Inc. Underlying Linked Notes Base Prospectus 2023, the Citigroup Inc. Underlying Linked Notes Base Prospectus Supplement (No.1), the Citigroup Inc. Underlying Linked Notes Base Prospectus Supplement (No.2), the Citigroup Inc. Underlying Linked Notes Base Prospectus Supplement (No.3) and this Supplement will be obtainable free of charge in electronic form, for so long as the Programme remains in effect or any Securities remain outstanding, at the specified office of the Fiscal Agent and each of the other Paying Agents and all documents incorporated by reference in the Citigroup Inc. Underlying Linked Notes Base Prospectus 2023 will be available on the website specified for each such document in the Citigroup Inc. Underlying Linked Notes Base Prospectus.

To the extent that there is any inconsistency between (a) any statement in this Supplement or any statement incorporated by reference into the Citigroup Inc. Underlying Linked Notes Base Prospectus 2023 by this Supplement and (b) any statement in the Citigroup Inc. Underlying Linked Notes Base Prospectus or otherwise incorporated by reference into the Citigroup Inc. Underlying Linked Notes Base Prospectus 2023, the statements in (a) above will prevail.

Withdrawal rights

In accordance with Article 23 of the EU Prospectus Regulation, investors who have already agreed to purchase or subscribe for securities pursuant to the Citigroup Inc. Underlying Linked Notes Base Prospectus before this Supplement is published, and for whom any of the information in this Supplement relates to the issue of the relevant securities (within the meaning of Article 23(4) of the EU Prospectus Regulation), have the right, exercisable within two working days after the publication of this Supplement, to withdraw their acceptances, provided that the significant new factor, material mistake or material inaccuracy to which this Supplement relates arose or was noted before the closing of the offer period or the delivery of the securities, whichever occurs first. Investors may contact the relevant distributor of such securities in connection therewith should they wish to exercise such right of withdrawal. The final date of such right of withdrawal is 24 May 2024.

**INFORMATION RELATING TO THE CGMHI UNDERLYING LINKED NOTES BASE
PROSPECTUS**

Publication of the 2024 Q1 Form 10-Q of Citigroup Inc. on 3 May 2024

On 3 May 2024, Citigroup Inc. filed its Quarterly Report on Form 10-Q (the "**Citigroup Inc. 2024 Q1 Form 10-Q**") for the three months ended 31 March 2024 with the Securities and Exchange Commission of the United States (the "**SEC**"). A copy of the Citigroup Inc. 2024 Q1 Form 10-Q has been filed with the Central Bank, Euronext Dublin and the *Commission de Surveillance du Secteur Financier* (the "**CSSF**") and has been published on the website of Euronext Dublin (<https://ise-prod-nr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202405/e4bb803a-12fa-44c8-8de2-82fba8ca560b.pdf>).

Citigroup Inc. is CGMHI Guarantor under the Programme. By virtue of this Supplement, the Citigroup Inc. 2024 Q1 Form 10-Q is incorporated by reference in, and forms part of, the CGMHI Underlying Linked Notes Base Prospectus.

The following information appears on the page(s) of the Citigroup Inc. 2024 Q1 Form 10-Q as set out below:

1. Unaudited interim financial information of Citigroup Inc. in respect of the three months ended 31 March 2024, as set out in the Citigroup Inc. 2024 Q1 Form 10-Q:

	Page(s)
A. Consolidated Statements of Income and Comprehensive Income	90-91
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2. Other information relating to Citigroup Inc., as set out in the Citigroup Inc. 2024 Q1 Form 10-Q:

	Page(s)
A. Description of the principal activities of Citigroup Inc. - Overview, Management's Discussion and Analysis of Financial Condition and Results of Operations, Segment and Business – Income (Loss) and Revenues and Segment Balance Sheet	2-25
B. Description of the principal markets in which Citigroup Inc. competes	
(i) Management's Discussion and Analysis of Financial Condition and Results of Operations, Segment and Business – Income (Loss) and Revenues and Segment Balance Sheet	4-25
(ii) Strategic Risk	74
(iii) Note 3 (<i>Operating Segments</i>) to the Consolidated Financial Statements	104-105
C. Description of the principal investments of Citigroup Inc. – Note 13 (<i>Investments</i>) to the Consolidated Financial Statements	119-126
D. Description of trends and events affecting Citigroup Inc.	

(i)	Citigroup Segments, Management's Discussion and Analysis of Financial Condition and Results of Operations, Segment and Business – Income (Loss) and Revenues and Segment Balance Sheet	3-25
(ii)	Significant Accounting Policies and Significant Estimates, Income Taxes, Disclosure Controls and Procedures, Disclosure Pursuant to Section 219 of the Iran Threat Reduction and Syria Human Rights Act and Forward-Looking Statements	80-85
(iii)	Note 1 (<i>Basis of Presentation, Updated Accounting Policies and Accounting Changes</i>) to the Consolidated Financial Statements	98-100
E.	Description of litigation involving Citigroup Inc. – Note 27 (<i>Contingencies</i>) to the Consolidated Financial Statements	199-200
F.	Risk Management – Managing Global Risk Table of Contents and Managing Global Risk	39-79

Any information not specified in the cross-reference list above but included in the Citigroup Inc. 2024 Q1 Form 10-Q is not incorporated by reference and is either covered elsewhere in the Base Prospectus or is not relevant for investors.

Publication of the Annual Financial Report of Citigroup Global Markets Holdings Inc. (CGMHI) on 30 April 2024

On 30 April 2024, CGMHI published its annual financial report for the year ended 31 December 2023 containing its audited consolidated financial statements as of 31 December 2023 and 2022 and for each of the years in the three year period ended 31 December 2023 (the "**CGMHI 2023 Annual Report**"). A copy of the CGMHI 2023 Annual Report has been filed with the Central Bank, Euronext Dublin, the CSSF and the FCA and has been published on the website of Euronext Dublin (<https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202405/c0656697-d03f-4b42-bd70-605283df8fdd.pdf>) and the website of the Luxembourg Stock Exchange (www.luxse.com). CGMHI is an Issuer under the Programme. By virtue of this Supplement, the CGMHI 2023 Annual Report is incorporated by reference in, and forms part of, the CGMHI Underlying Linked Notes Base Prospectus.

The following information appears on the page(s) of the CGMHI 2023 Annual Report as set out below:

1. **The audited consolidated financial statements of CGMHI as of 31 December 2023 and 2022 for the years in the three year period ended 31 December 2023, as set out in the CGMHI 2023 Annual Report, namely:**

	Page(s) of the section entitled "Consolidated Financial Statements"
A. Consolidated Statements of Income	1
B. Consolidated Statements of Comprehensive Income	2
C. Consolidated Statements of Financial Condition	3-4
D. Consolidated Statements of Changes in Stockholder's Equity	5
E. Consolidated Statements of Cash Flows	6

F.	Notes to Consolidated Financial Statements	7-64
G.	Independent Auditors' Report	Fortieth to forty-second page of the published CGMHI 2023 Annual Report
2.	The Management Report of CGMHI:	Page(s) of the section entitled "Management Report"
A.	Management Report	1-34

Any information not specified in the cross-reference list above but included in the CGMHI 2023 Annual Report is not incorporated by reference and is either covered elsewhere in the Base Prospectus or is not relevant for investors.

CGMHI Relevant Series Supplement

In respect of each series of securities described in Schedule 2 hereto, the Issuer has determined to amend the key financial information of CGMHI and the key financial information of the CGMHI Guarantor set out in the Summary of the Securities appended as the Annex to the Final Terms or Amended and Restated Final Terms (as the case may be), as follows:

- (a) the information set out in the sub-section entitled "*What is the key financial information regarding the Issuer?*" in the Summary is amended so that it states:

"What is the key financial information regarding the Issuer?"		
The following key financial information has been extracted from the audited consolidated financial statements of the Issuer for the years ended 31 December 2023 and 2022.		
Summary information – income statement		
	Year ended 31 December 2023 (audited)	Year ended 31 December 2022 (audited)
Operating profit/loss or another similar measure of financial performance used by the Issuer in the financial statements (<i>in millions of U.S. dollars</i>)	(985)	(160)
Summary information – balance sheet		
	As at 31 December 2023 (audited)	As at 31 December 2022 (audited)
Net financial debt (long term debt plus short term debt minus cash) (<i>in millions of U.S. dollars</i>)	190,974	201,537
Current ratio (current assets/current liabilities)	1.2	1.2
Debt to equity ratio (total liabilities/total shareholder equity)	19.11	17.3
Interest cover ratio (operating income/interest expense)	1.0	1.0

Summary information – cash flow statement		
	Year ended 31 December 2023 (audited)	Year ended 31 December 2022 (audited)
Net cash flows from operating activities (<i>in millions of U.S. dollars</i>)	(73,632)	(18,506)
Net cash flows from financing activities (<i>in millions of U.S. dollars</i>)	45,647	66,259
Net cash flows from investing activities (<i>in millions of U.S. dollars</i>)	24,619	(47,296)

Qualifications in audit report on historical financial information: There are no qualifications in the audit report of the Issuer on its audited historical financial information. "

- (b) the information set out in the sub-section entitled "*Key financial information of the Guarantor*" in the Summary is amended so that it states:

"Key financial information of the Guarantor: The following key financial information has been extracted from the audited consolidated financial statements of the Guarantor for the years ended 31 December 2023 and 2022, and from the unaudited consolidated interim financial statements of the Issuer for the period ended 31 March 2024

Summary information – income statement				
	Year ended 31 December 2023 (audited)	Year ended 31 December 2022 (audited)	Three months ended 31 March 2024 (unaudited)	Three months ended 31 March 2023 (unaudited)
Operating profit/loss or another similar measure of financial performance used by the Issuer in the financial statements (<i>in millions of U.S. dollars</i>)	9,382	15,165	3,408	4,652

Summary information – balance sheet			
	As at 31 December 2023 (audited)	As at 31 December 2022 (audited)	As at 31 March 2024 (unaudited)
Net financial debt (long term debt plus short term debt minus cash) (<i>in millions of U.S. dollars</i>)	296,734	288,125	292,231
Debt to equity ratio (total liabilities/total shareholder equity)	10.74	11.01	10.77

Summary information – cash flow statement				
	Year ended 31 December 2023 (audited)	Year ended 31 December 2022 (audited)	Three months ended 31 March 2024 (unaudited)	Three months ended 31 March 2023 (unaudited)
Net cash flows from operating activities (<i>in millions of U.S. dollars</i>)	(73,416)	25,069	(10,831)	(30,485)

Net cash flows from financing activities (in millions of U.S. dollars)	687	137,763	12,351	15,766
Net cash flows from investing activities (in millions of U.S. dollars)	(8,459)	(79,455)	14,844	(3,073)
Qualifications in audit report on historical financial information: There are no qualifications in the audit report of the Guarantor on its audited historical financial information."				

The corresponding information in the relevant translations of the Summary (if any) shall also be deemed to be supplemented.

Significant change and material adverse change

There has been no significant change in the consolidated financial or trading position of CGMHI and its subsidiaries taken as a whole since 31 December 2023 (the date of the most recently published audited annual financial statements of CGMHI), and there has been no material adverse change in the financial position or prospects of CGMHI and its subsidiaries taken as a whole since 31 December 2023 (the date of the most recently published audited annual financial statements of CGMHI).

There has been no significant change in the financial performance of CGMHI and its subsidiaries as a whole since 31 December 2023 (the date of the most recently published audited annual financial statements of CGMHI) to the date of this Supplement.

There has been no significant change in the financial or trading position of Citigroup Inc. or Citigroup Inc. and its subsidiaries as a whole since 31 March 2024 (the date of Citigroup Inc.'s most recently published unaudited interim financial statements), and there has been no material adverse change in the financial position or prospects of Citigroup Inc. or Citigroup Inc. and its subsidiaries as a whole since 31 December 2023 (the date of Citigroup Inc.'s most recently published audited annual financial statements).

There has been no significant change in the financial performance of Citigroup Inc. or Citigroup Inc. and its subsidiaries as a whole since 31 March 2024 (the date of Citigroup Inc.'s most recently published unaudited interim financial statements) to the date of this Supplement.

Legal proceedings

For a discussion of CGMHI's material legal and regulatory matters, see Note 16 to the Consolidated Financial Statements included in the CGMHI 2023 Annual Report. For a discussion of Citigroup Inc.'s material legal and regulatory matters, of which the matters discussed in Note 16 (as specified above) are a part, see (i) Note 30 to the Consolidated Financial Statements included in the Citigroup Inc. 2023 Form 10-K and (ii) Note 27 to the Consolidated Financial Statements included in the Citigroup Inc. 2024 Q1 Form 10 Q. Save as disclosed in the documents referenced above, neither CGMHI nor any of its subsidiaries is involved in, or has been involved in, any governmental, legal or arbitration proceedings that may have had in the twelve months before the date of this Supplement, a significant effect on the financial position or profitability of CGMHI or CGMHI and its subsidiaries taken as a whole, nor, so far as CGMHI is aware, are any such proceedings pending or threatened.

For a discussion of Citigroup Inc.'s material legal and regulatory matters, see (i) Note 30 to the Consolidated Financial Statements included in the Citigroup Inc. 2023 Form 10-K and (ii) Note 27 to the Consolidated Financial Statements included in the Citigroup Inc. 2024 Q1 Form 10-Q. Save as disclosed in the documents referenced above, neither Citigroup Inc. nor any of its subsidiaries is involved in, or has been involved in, any governmental, legal or arbitration proceedings that may have had, in the twelve months before the date of this Supplement, a significant effect on the financial position or profitability of Citigroup Inc. or Citigroup Inc. and its subsidiaries as a whole, nor, so far as Citigroup Inc. is aware, are any such proceedings pending or threatened.

General

Save as disclosed in this Supplement (including any documents incorporated by reference herein), there has been no other significant new factor, material mistake or material inaccuracy relating to information included in the CGMHI Underlying Linked Notes Base Prospectus since the publication of the CGMHI Underlying Linked Notes Base Prospectus Supplement (No.3).

Copies of the CGMHI Underlying Linked Notes Base Prospectus 2023, the CGMHI Underlying Linked Notes Base Prospectus Supplement (No.1), the CGMHI Underlying Linked Notes Base Prospectus Supplement (No.2), the CGMHI Underlying Linked Notes Base Prospectus Supplement (No.3) and this Supplement will be obtainable free of charge in electronic form, for so long as the Programme remains in effect or any Securities remain outstanding, at the specified office of the Fiscal Agent and each of the other Paying Agents and all documents incorporated by reference in the CGMHI Underlying Linked Notes Base Prospectus 2023 will be available on the website specified for each such document in the CGMHI Underlying Linked Notes Base Prospectus.

To the extent that there is any inconsistency between (a) any statement in this Supplement or any statement incorporated by reference into the CGMHI Underlying Linked Notes Base Prospectus 2023 by this Supplement and (b) any statement in the CGMHI Underlying Linked Notes Base Prospectus or otherwise incorporated by reference into the CGMHI Underlying Linked Notes Base Prospectus 2023, the statements in (a) above will prevail.

Withdrawal rights

In accordance with Article 23 of the EU Prospectus Regulation, investors who have already agreed to purchase or subscribe for securities pursuant to the CGMHI Underlying Linked Notes Base Prospectus before this Supplement is published, and for whom any of the information in this Supplement relates to the issue of the relevant securities (within the meaning of Article 23(4) of the EU Prospectus Regulation), have the right, exercisable within two working days after the publication of this Supplement, to withdraw their acceptances, provided that the significant new factor, material mistake or material inaccuracy to which this Supplement relates arose or was noted before the closing of the offer period or the delivery of the securities, whichever occurs first. Investors may contact the relevant distributor of such securities in connection therewith should they wish to exercise such right of withdrawal. The final date of such right of withdrawal is 24 May 2024.

INFORMATION RELATING TO THE CGMFL UNDERLYING LINKED NOTES BASE PROSPECTUS

Publication of the 2024 Q1 Form 10-Q of Citigroup Inc. on 3 May 2024

On 3 May 2024, Citigroup Inc. filed its Quarterly Report on Form 10-Q (the "**Citigroup Inc. 2024 Q1 Form 10-Q**") for the three months ended 31 March 2024 with the Securities and Exchange Commission of the United States (the "**SEC**"). A copy of the Citigroup Inc. 2024 Q1 Form 10-Q has been filed with the Central Bank, Euronext Dublin and the *Commission de Surveillance du Secteur Financier* (the "**CSSF**") and has been published on the website of Euronext Dublin (<https://ise-prod-nr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202405/e4bb803a-12fa-44c8-8de2-82fba8ca560b.pdf>).

Citigroup Inc. is the indirect parent company of CGMFL. By virtue of this Supplement, the Citigroup Inc. 2024 Q1 Form 10-Q is incorporated by reference in, and forms part of, the CGMFL Underlying Linked Notes Base Prospectus.

The following information appears on the page(s) of the Citigroup Inc. 2024 Q1 Form 10-Q as set out below:

1. Unaudited interim financial information of Citigroup Inc. in respect of the three months ended 31 March 2024, as set out in the Citigroup Inc. 2024 Q1 Form 10-Q:

	Page(s)
A. Consolidated Statements of Income and Comprehensive Income	90-91
B. Consolidated Balance Sheet	92-93
C. Consolidated Statement of Changes in Stockholders' Equity	94
D. Consolidated Statement of Cash Flows	96-97
E. Notes to the Consolidated Financial Statements	98-201

2. Other information relating to Citigroup Inc., as set out in the Citigroup Inc. 2024 Q1 Form 10-Q:

	Page(s)
A. Description of the principal activities of Citigroup Inc. - Overview, Management's Discussion and Analysis of Financial Condition and Results of Operations, Segment and Business – Income (Loss) and Revenues and Segment Balance Sheet	2-25
B. Description of the principal markets in which Citigroup Inc. competes	
(i) Management's Discussion and Analysis of Financial Condition and Results of Operations, Segment and Business – Income (Loss) and Revenues and Segment Balance Sheet	4-25
(ii) Strategic Risk	74
(iii) Note 3 (<i>Operating Segments</i>) to the Consolidated Financial Statements	104-105
C. Description of the principal investments of Citigroup Inc. – Note 13 (<i>Investments</i>) to the Consolidated Financial Statements	119-126
D. Description of trends and events affecting Citigroup Inc.	

(i)	Citigroup Segments, Management's Discussion and Analysis of Financial Condition and Results of Operations, Segment and Business – Income (Loss) and Revenues and Segment Balance Sheet	3-25
(ii)	Significant Accounting Policies and Significant Estimates, Income Taxes, Disclosure Controls and Procedures, Disclosure Pursuant to Section 219 of the Iran Threat Reduction and Syria Human Rights Act and Forward-Looking Statements	80-85
(iii)	Note 1 (<i>Basis of Presentation, Updated Accounting Policies and Accounting Changes</i>) to the Consolidated Financial Statements	98-100
E.	Description of litigation involving Citigroup Inc. – Note 27 (<i>Contingencies</i>) to the Consolidated Financial Statements	199-200
F.	Risk Management – Managing Global Risk Table of Contents and Managing Global Risk	39-79

Any information not specified in the cross-reference list above but included in the Citigroup Inc. 2024 Q1 Form 10-Q is not incorporated by reference and is either covered elsewhere in the Base Prospectus or is not relevant for investors.

Publication of the Annual Report and Financial Statements of Citigroup Global Markets Funding Luxembourg S.C.A. on 26 April 2024

On 26 April 2024, CGMFL published its annual report and audited non-consolidated financial statements for the year ended 31 December 2023 (the "**CGMFL 2023 Annual Report**") which is published on the website of Euronext Dublin (<https://ise-prod-nr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202405/7ecd837e-f9e4-4389-89c2-c3504a924c97.pdf>) and the website of the Luxembourg Stock Exchange (www.luxse.com). CGMFL is an Issuer under the Programme. By virtue of this Supplement, the CGMFL 2023 Annual Report is incorporated by reference in, and forms part of, the CGMFL Underlying Linked Notes Base Prospectus.

The following information appears on the page(s) of the CGMFL 2023 Annual Report as set out below:

1. The audited non-consolidated financial statements of CGMFL in respect of the year ended 31 December 2023:

	Page(s)
A. Statement of Financial Position	1
B. Statement of Profit or Loss and other Comprehensive Income	2
C. Statements of Changes in Equity	3
D. Statement of Cash Flows	4
E. Notes to the Financial Statements	5-52

F.	Report on the audit of the financial statements by KPMG Luxembourg <i>Société Coopérative</i> (formerly KPMG Luxembourg S.à r.l.)	Fifteenth to twentieth pages of the published CGMFL 2023 Annual Report
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Any information not specified in the cross-reference list above but included in the CGMFL 2023 Annual Report is not incorporated by reference and is either covered elsewhere in the Base Prospectus or is not relevant for investors.

Publication of the Annual Financial Report of Citigroup Global Markets Limited (CGML)

On 25 April 2024, Citigroup Global Markets Limited published its audited consolidated financial statements for the year ended 31 December 2023 (the "**CGMFL Guarantor 2023 Annual Report**"). A copy of the CGMFL Guarantor 2023 Annual Report has been filed with the Central Bank, Euronext Dublin and the CSSF and has been published on the website of Euronext Dublin (<https://ise-prod-nr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202405/480632f3-e887-4ef3-8f2b-b4d4a4c63c6b.pdf>) and the website of the Luxembourg Stock Exchange (www.luxse.com). CGML is CGMFL Guarantor under the Programme. By virtue of this Supplement, the CGMFL Guarantor 2023 Annual Report is incorporated by reference in, and forms part of, the CGMFL Underlying Linked Notes Base Prospectus.

The following information appears on the page(s) of the CGMFL Guarantor 2023 Annual Report as set out below:

1. The audited historical financial information of the CGMFL Guarantor in respect of the year ended 31 December 2023:

	Page(s)
A. Income Statement	31
B. Statement of Comprehensive Income	32
C. Statement of Changes in Equity	33
D. Balance Sheet	34
E. Statement of Cash Flows	35
F. Notes to the Financial Statements	36-117
G. Independent Auditor's Report to the members of CGML	27-30

Any information not specified in the cross-reference list above but included in the CGMFL Guarantor 2023 Annual Report is not incorporated by reference and is either covered elsewhere in the Base Prospectus or is not relevant for investors.

Alternative Performance Measures

Information relating to the additional alternative performance measures ("**APMs**") for the purposes of the Guidelines published by the European Securities and Markets Authority ("**ESMA**") is set out in Schedule 1 to this Supplement.

CGMFL Relevant Series Supplement

In respect of each series of securities described in Schedule 3 hereto, the Issuer has determined to amend the key financial information of CGMFL and the key financial information of the CGMFL Guarantor set out in the Summary of the Securities appended as the Annex to the Final Terms or Amended and Restated Final Terms (as the case may be), as follows:

- (a) the information set out in the sub-section entitled "What is the key financial information regarding the Issuer?" in the Summary is amended so that it states:

"What is the key financial information regarding the Issuer?"		
The following key financial information has been extracted from the audited non-consolidated financial statements of the Issuer for the years ended 31 December 2023 and 2022.		
Summary information – income statement		
	Year ended 31 December 2023 (audited)	Year ended 31 December 2022 (audited)
Profit before income tax (<i>in thousands of U.S. dollars</i>)	227	203
Summary information – balance sheet		
	As at 31 December 2023 (audited)	As at 31 December 2022 (audited)
Net financial debt (long term debt plus short term debt minus cash) (<i>in thousands of U.S. dollars</i>)	24,823,075	27,115,261
Current ratio (current assets/current liabilities)	100%	100%
Debt to equity ratio (total liabilities/total shareholder equity)	17422%	21422%
Interest cover ratio (operating income/interest expense)*	Not Applicable	Not Applicable
Summary information – cash flow statement		
	Year ended 31 December 2023 (audited)	Year ended 31 December 2022 (audited)
Net cash flows from operating activities (<i>in thousands of U.S. dollars</i>)	157,770	(101,533)
Net cash flows from financing activities (<i>in thousands of U.S. dollars</i>)	(2,899,312)	6,764,831
Net cash flows from investing activities (<i>in thousands of U.S. dollars</i>)	2,899,305	(6,764,800)
*In accordance with IFRS, the Issuer does not present any interest expenses.		
Qualifications in audit report on historical financial information: There are no qualifications in the audit report of the Issuer on its audited historical financial information. "		

- (b) the information set out in the sub-section entitled "Key financial information of the Guarantor" in the Summary is amended so that it states:

"Key financial information of the Guarantor: The following key financial information has been extracted from the audited non-consolidated financial statements of the Guarantor for the years ended 31 December 2023 and 2022.		
Summary information – income statement		
	Year ended 31 December 2023 (audited)	Year ended 31 December 2022 (audited)

Profit after taxation (<i>in millions of U.S. dollars</i>)	190	278
Summary information – balance sheet		
	As at 31 December 2023 (audited)	As at 31 December 2022 (audited)
Net financial debt (long term debt plus short term debt minus cash) (<i>in millions of U.S. dollars</i>)	6,460	14,668
Debt to equity ratio (total liabilities/total shareholder equity)	16.2	15.7
Summary information – cash flow statement		
	Year ended 31 December 2023 (audited)	Year ended 31 December 2022 (audited)
Net cash flows from operating activities (<i>in millions of U.S. dollars</i>)	724	(2,689)
Net cash flows from financing activities (<i>in millions of U.S. dollars</i>)	653	2,237
Net cash flows from investing activities (<i>in millions of U.S. dollars</i>)	(1,095)	(586)
Qualifications in audit report on historical financial information: There are no qualifications in the audit report of the Guarantor on its audited historical financial information. "		

The corresponding information in the relevant translations of the Summary (if any) shall also be deemed to be supplemented.

Significant change and material adverse change

There has been (i) no significant change in the financial or trading position of CGMFL since 31 December 2023 (the date of its most recently published audited annual financial statements) and (ii) no material adverse change in the financial position or prospects of CGMFL since 31 December 2023 (the date of its most recently published audited annual financial statements).

There has been no significant change in the financial performance of CGMFL since 31 December 2023 (the date of its most recently published audited annual financial statements) to the date of this Supplement.

There has been (i) no significant change in the financial or trading position of CGML or CGML and its subsidiaries as a whole since 31 December 2023 (the date of its most recently published audited annual financial statements) and (ii) no material adverse change in the financial position or prospects of CGML or CGML and its subsidiaries as a whole since 31 December 2023 (the date of its most recently published audited annual financial statements).

There has been no significant change in the financial performance of CGML and its subsidiaries as a whole since 31 December 2023 (the date of its most recently published audited annual financial statements) to the date of this Supplement.

Legal proceedings

For a discussion of Citigroup Inc.'s material legal and regulatory matters, see (i) Note 30 to the Consolidated Financial Statements included in the Citigroup Inc. 2023 Form 10-K and (ii) Note 27 to the Consolidated Financial Statements included in the Citigroup Inc. 2024 Q1 Form 10-Q. Save as disclosed in the documents referenced above, CGMFL is not involved in, or has not been involved in, any governmental, legal or arbitration proceedings that may have had in the twelve months before the date of this Supplement, a significant effect on CGMFL's financial position or profitability, nor, so far as CGMFL is aware, are any such proceedings pending or threatened.

For a discussion of Citigroup Inc.'s material legal and regulatory matters, see (i) Note 30 to the Consolidated Financial Statements included in the Citigroup Inc. 2023 Form 10-K and (ii) Note 27 to the Consolidated Financial Statements included in the Citigroup Inc. 2024 Q1 Form 10-Q. Save as disclosed in the documents referenced above, CGML is not involved in, or has not been involved in, any governmental, legal or arbitration proceedings that may have had in the twelve months before the date of this Supplement, a significant effect on the financial position or profitability of CGML nor, so far as CGML is aware, are any such proceedings pending or threatened.

Amendments to the Description of Citigroup Global Markets Funding Luxembourg S.C.A.

The section of the CGMFL Underlying Linked Notes Base Prospectus entitled "*Section E.3 – Description of Citigroup Global Markets Funding Luxembourg S.C.A.*" shall be amended as set out in Schedule 4 to this Supplement.

General

Save as disclosed in this Supplement (including any documents incorporated by reference herein), there has been no other significant new factor, material mistake or material inaccuracy relating to information included in the CGMFL Underlying Linked Notes Base Prospectus since the publication of the CGMFL Underlying Linked Notes Base Prospectus Supplement (No.3).

Copies of the CGMFL Underlying Linked Notes Base Prospectus 2023, the CGMFL Underlying Linked Notes Base Prospectus Supplement (No.1), the CGMFL Underlying Linked Notes Base Prospectus Supplement (No.2), the CGMFL Underlying Linked Notes Base Prospectus Supplement (No.3) and this Supplement will be obtainable free of charge in electronic form, for so long as the Programme remains in effect or any Securities remain outstanding, at the specified office of the Fiscal Agent and each of the other Paying Agents and all documents incorporated by reference in the CGMFL Underlying Linked Notes Base Prospectus 2023 will be available on the website specified for each such document in the CGMFL Underlying Linked Notes Base Prospectus.

To the extent that there is any inconsistency between (a) any statement in this Supplement or any statement incorporated by reference into the CGMFL Underlying Linked Notes Base Prospectus 2023 by this Supplement and (b) any statement in the CGMFL Underlying Linked Notes Base Prospectus or otherwise incorporated by reference into the CGMFL Underlying Linked Notes Base Prospectus 2023, the statements in (a) above will prevail.

Withdrawal rights

In accordance with Article 23 of the EU Prospectus Regulation, investors who have already agreed to purchase or subscribe for securities pursuant to the CGMFL Underlying Linked Notes Base Prospectus before this Supplement is published, and for whom any of the information in this Supplement relates to the issue of the relevant securities (within the meaning of Article 23(4) of the EU Prospectus Regulation), have the right, exercisable within two working days after the publication of this Supplement, to withdraw their acceptances, provided that the significant new factor, material mistake or material inaccuracy to which this Supplement relates arose or was noted before the closing of the offer period or the delivery of the securities, whichever occurs first. Investors may contact the relevant distributor of such securities in

connection therewith should they wish to exercise such right of withdrawal. The final date of such right of withdrawal is 24 May 2024.

SCHEDULE 1

ALTERNATIVE PERFORMANCE MEASURES (CGMFL GUARANTOR 2023 ANNUAL REPORT)

In relation to the CGMFL Underlying Linked Notes Base Prospectus only, the CGMFL Guarantor 2023 Annual Report contains the additional alternative performance measures (APMs) as shown in the table below:

APM	Components of APM	Basis of calculation (including any assumptions)	of Reconciliation with financial statements	Explanation of why use of APM provides useful information	Comparatives and reconciliations for corresponding previous reporting period
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In the CGMFL Guarantor 2023 Annual Report:

Other Income and Expenses (contained in the Strategic Report) for the period ended 31 December 2023	"Net finance income on pension" and "Other Income" in the Statement for the period ended 31 December 2023	"Net finance income on pension" and "Other Income" in the Statement for the period ended 31 December 2023	"Net finance income on pension" and "Other Income" in the Statement	Acts as a subtotal / summary	Other Income and Expenses was presented in the Strategic Report in the CGMFL Guarantor 2023 Annual Report and was calculated in the same manner
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SCHEDULE 2

SERIES OF NOTES RELATING TO THE CGMHI RELEVANT SERIES SUPPLEMENT

- (i) Issue of Up to 20,000 Units of Euro 1,000 Issuer Callable Reverse Convertible Certificates Based Upon the Worst Performing of Stellantis N.V. and UniCredit S.p.A. (Series: GMTCH14759; ISIN: XS2660399218);
- (ii) Issue of Up to 20,000 Units of Euro 1,000 Issuer Callable Reverse Convertible Certificates Based Upon A2a S.p.A. (Series: GMTCH14796; ISIN: XS2660400917); and
- (iii) Issue of Up to 25,000 Units of Euro 1,000 Reverse Convertible Certificates Based Upon the Worst Performing of the EURO STOXX 50® Index and the EURO STOXX® Banks Index (Series: GMTCH14933; ISIN: XS2660405478).

SCHEDULE 3

SERIES OF NOTES RELATING TO THE CGMFL RELEVANT SERIES SUPPLEMENT

- (i) Issue of Up to 20,000 Units of EUR 1,000 Memory Coupon Barrier Autocall Certificates Based Upon a Basket Consisting of Renault and Stellantis N.V. (Series: CGMFL78127; ISIN: XS2770641970);
- (i) Issue of up to PLN 30,000,000 Notes linked to the EURO STOXX 50® Index, due June 2027 (Series: CGMFL78450; ISIN: XS2801169470);
- (ii) Issue of up to 15,000 Memory Coupon Barrier Autocall Certificates linked to the Worst Performing of BASF SE, Bunge Global SA, FMC Corporation and Nutrien Ltd., due June 2026 (Series: CGMFL78014; ISIN: XS2770644214);
- (iii) Issue of up to 30,000 Split Payment Certificates with Capital Protection in PLN based on shares of Endesa SA, Enel SpA and RWE Aktiengesellschaft, due June 2028 (Series: CGMFL77798; ISIN: XS2770637945);
- (iv) Issue of up to EUR 5,000,000 Snowballing Autocall Notes linked to the Solactive NESTE EOD Decrement 1.30 Index, due June 2031 (Series: CGMFL78314; ISIN: XS2801184271);
- (v) Issue of up to USD 6,500,000 Notes linked to the EURO STOXX 50® Index, due June 2027 (Series: CGMFL78455; ISIN: XS2801159596);
- (vi) Issue of up to EUR 10,000,000 Snowballing Autocall Notes linked to the iSTOXX® Single Stock on Credit Agricole GR Decrement 1.05 Price EUR Index, due June 2031 (Series: CGMFL78142; ISIN: XS2801214284);
- (vii) Issue of up to SEK 50,000,000 Call Notes linked to The Solactive OMX Stockholm Future 3.5 Index (Adjusted Return) (SEK), due August 2030 (Series: CGMFL78841; ISIN: SE0022087631);
- (viii) Issue of EUR 30,000,000 Snowballing Autocall Notes linked to the Morningstar Developed Markets Select 30 Decrement 50 Point GR EUR Index, due June 2036 (Series: CGMFL78138; ISIN: FR001400PSD3);
- (ix) Issue of EUR 50,000,000 Snowballing Autocall Notes linked to the Morningstar Developed Markets Select 30 Decrement 50 Point GR EUR Index, due June 2036 (Series: CGMFL77051; ISIN: FR001400PJ89);
- (x) Issue of EUR 30,000,000 Snowballing Autocall Notes linked to the MerQube Engie 1.1 Point Decrement (EUR) Index, due July 2034 (Series: CGMFL78854; ISIN: FR001400Q320); and
- (xi) Issue of Up to 1,000 Units of Euro 20,000 Memory Coupon Barrier Autocall Certificates Based Upon the Worst Performing of Renault, Stellantis N.V. and Volkswagen AG (Series: CGMFL78962; ISIN: XS2770643240).

SCHEDULE 4

AMENDMENTS TO THE DESCRIPTION OF CITIGROUP GLOBAL MARKETS FUNDING LUXEMBOURG S.C.A.

The paragraph entitled "*Management of CGMFL*" set out in Section E.3 on page 158 to 159 of the Base Prospectus entitled "*Description of Citigroup Global Markets Funding Luxembourg S.C.A.*" shall be amended so that it states:

"CGMFL is managed by Citigroup Global Markets Funding Luxembourg GP S.à r.l. in its capacity as manager (the **Corporate Manager**).

The following table sets forth the names of the members of the board of managers of the Unlimited Shareholder being the Corporate Manager (the **Board of Managers**) as of the date of this Base Prospectus:

- Mr. Eduardo Gramuglia Pallavicino, with professional address at 31, Z.A. Bourmicht L-8070 Bertrange, Grand Duchy of Luxembourg;
- Ms. Silvia Carpitella, with professional address at Reuterweg 16 (An Der Welle) Frankfurt Main D-60323 Germany;
- Mr. Vincent Mazzoli, with professional address at 31, Z.A. Bourmicht L-8070 Bertrange, Grand Duchy of Luxembourg;
- Ms. Milka Krasteva, with professional address at Citigroup Centre, Canada Square, Canary Wharf, London E14 5LB, United Kingdom; and
- Mr. Dimba Kier, with professional address at Citigroup Centre, Canada Square, Canary Wharf, London E14 5LB, United Kingdom.

Eduardo Gramuglia Pallavicino, is a Managing Director, in Securities Services Benelux. Eduardo joined Citi in May 2023 as Head of Securities Services for Benelux.

Eduardo has over 20 years of experience in Luxembourg and London in fund services, capital markets and fintech. Prior to joining Citi Eduardo held various senior leadership roles including Branch Manager and Country Head for State Street Bank Luxembourg, responsible for overseeing and growing all activities in country, representing the franchise in external industry associations and internationally.

Eduardo Gramuglia Pallavicino has a Doctorate in Political Sciences from the Università di Roma La Sapienza.

Eduardo Gramuglia Pallavicino was appointed as Manager on 13 December 2023 for an unlimited duration.

Silvia Carpitella is the Chief Executive Officer of Citigroup Global Markets Europe AG (CGME), headquartered in Frankfurt and under the Supervision of the ECB. Before her current role, Silvia has been Interim CEO and CFO of Citibank Europe PLC and Europe CFO. Silvia has over 20 years of successful track record at C-level in five different European countries.

Silvia is a University Graduate cum Laude from the University of Economics in Florence.

Silvia Carpitella was appointed as Manager on 9 April 2024 for an unlimited duration.

Vincent Mazzoli has been with Citigroup for over 25 years and has had several responsibilities in Operations, Investor Services product, control and governance. He is a member of the Global Markets Issuance team within the Markets business.

Vincent Mazzoli was appointed as Manager on 19 March 2015 for an unlimited duration.

Vincent Mazzoli holds a degree and a master's degree in Finance and Banking from the University of Liège (Belgium).

Milka Krasteva has been with Citi since 2007, and has held structuring and platform roles across the Equities, Multi-Asset and Commodities Markets businesses. She is currently a Director in the Global Markets Issuance team within the Markets business. Milka holds a First Class master's degree in Mathematics from Imperial College London.

Milka Krasteva was appointed as Manager on 8 March 2021 for an unlimited duration.

Dimba Kier joined Citi in 2020 and is the UK Treasurer, with responsibilities across Liquidity, Capital and Funding for UK entities.

Dimba Kier joined Citi from Morgan Stanley where he spent 12 years across a number of functions within Corporate Treasury including for the last 6 years, where he held the role as EMEA Head of Liquidity. Dimba also spent 4 years at Goldman Sachs covering funding and liquidity in the Corporate Treasury function.

Dimba Kier was appointed as Manager on 17 May 2021 for an unlimited duration.

There are no potential conflicts of interest existing between any duties owed to CGMFL by the board of managers listed above and their private interests and/or other duties. There are no principal activities performed by the board of managers outside of CGMFL which are significant with respect to CGMFL."