



**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. GMI Base Prospectus Supplement (No.4)**

This base prospectus supplement ("**Citigroup Inc. GMI Base Prospectus Supplement (No.4)**") constitutes a supplement for the purposes of (i) Article 23(1) 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 GMI Base Prospectus dated 17 November 2025 ("**Citigroup Inc. GMI Base Prospectus 2025**"), as supplemented by a Citigroup Inc. GMI Base Prospectus Supplement (No.1) dated 27 January 2026 (the "**Citigroup Inc. GMI Base Prospectus Supplement (No.1)**"), a Citigroup Inc. GMI Base Prospectus Supplement (No.2) dated 29 January 2026 (the "**Citigroup Inc. GMI Base Prospectus Supplement (No.2)**") and a Citigroup Inc. GMI Base Prospectus Supplement (No.3) dated 10 March 2026 (the "**Citigroup Inc. GMI Base Prospectus Supplement (No.3)**"), in each case, prepared by Citigroup Inc. (the Citigroup Inc. GMI Base Prospectus 2025, the Citigroup Inc. GMI Base Prospectus Supplement (No.1), the Citigroup Inc. GMI Base Prospectus Supplement (No.2) and the Citigroup Inc. GMI Base Prospectus Supplement (No.3), together the "**Citigroup Inc. GMI Base Prospectus**") with respect to the Citi Global Medium Term Note Programme (the "**Programme**").

#### **CGMHI GMI Base Prospectus Supplement (No.4)**

This base prospectus supplement ("**CGMHI GMI Base Prospectus Supplement (No.4)**") also constitutes a supplement for the purposes of (i) Article 23(1) 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 GMI Base Prospectus dated 17 November 2025 (the "**CGMHI GMI Base Prospectus 2025**"), as supplemented by a CGMHI GMI Base Prospectus Supplement (No.1) dated 27 January 2026 (the "**CGMHI GMI Base Prospectus Supplement (No.1)**"), a CGMHI GMI Base Prospectus Supplement (No.2) dated 29 January 2026 (the "**CGMHI GMI Base Prospectus Supplement (No.2)**") and a CGMHI GMI Base Prospectus Supplement (No.3) dated 10 March 2026 (the "**CGMHI GMI 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 GMI Base Prospectus 2025, the CGMHI GMI Base Prospectus Supplement (No.1), the CGMHI GMI Base Prospectus Supplement (No.2) and the CGMHI GMI Base Prospectus Supplement (No.3), together the "**CGMHI GMI Base Prospectus**") with respect to the Programme.

#### **CGMFL GMI Base Prospectus Supplement (No.4)**

This base prospectus supplement ("**CGMFL GMI Base Prospectus Supplement (No.4)**") and, together with the Citigroup Inc. GMI Base Prospectus Supplement (No.4) and the CGMHI GMI Base Prospectus Supplement (No.4), the "**Supplement**") also constitutes a supplement for the purposes of (i) Article 23(1) 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 GMI Base Prospectus dated 17 November 2025 (the "**CGMFL GMI Base Prospectus 2025**"), as supplemented by a CGMFL GMI Base Prospectus Supplement (No.1) dated 27 January 2026 (the "**CGMFL GMI Base Prospectus Supplement (No.1)**"), a CGMFL GMI Base Prospectus Supplement (No.2) dated 29 January 2026 (the "**CGMFL GMI Base Prospectus Supplement (No.2)**") and a CGMFL GMI Base Prospectus Supplement (No.3) dated 10 March 2026 (the "**CGMFL GMI 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 GMI Base Prospectus 2025, the CGMFL GMI Base Prospectus Supplement (No.1), the CGMFL GMI Base Prospectus Supplement (No.2) and the CGMFL GMI Base Prospectus Supplement (No.3), together the "**CGMFL GMI Base Prospectus**" and, together with the Citigroup Inc. GMI Base Prospectus and the CGMHI GMI Base Prospectus, the "**Base Prospectus**") with respect to the Programme.

#### **Purpose of the Supplement**

The purpose of this Supplement is (i) to incorporate by reference the Conditions and forms of Issue Terms included in previous base prospectuses and related supplements to allow the issuance of Securities under the Base Prospectus which are fungible and form a single series with Securities originally issued under such base prospectuses (where applicable, as supplemented) and (ii) to make certain changes to the provisions relating to Inflation Linked Interest Securities and Inflation Linked Redemption Securities.

#### **Approvals**

This Supplement has been approved by the *Commission de Surveillance du Secteur Financier* (the "**CSSF**"), as competent authority under the EU Prospectus Regulation. The CSSF 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. GMI Base Prospectus Supplement (No.4), the CGMHI GMI Base Prospectus Supplement (No.4) and the CGMFL GMI Base Prospectus Supplement (No.4) as Base Listing Particulars Supplements (respectively, the "**Citigroup Inc. GMI Base Listing Particulars Supplement (No.4)**", the "**CGMHI GMI Base Listing Particulars Supplement (No.4)**" and the "**CGMFL GMI Base Listing Particulars Supplement (No.4)**" respectively, 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. GMI Base Prospectus Supplement (No.4)", "CGMHI GMI Base Prospectus Supplement (No.4)" and "CGMFL GMI Base Prospectus Supplement (No.4)" shall be construed to be "Base Listing Particulars Supplement", "Citigroup Inc. GMI Base Listing Particulars Supplement (No.4)", "CGMHI GMI Base Listing Particulars Supplement (No.4)" and "CGMFL GMI 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 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 GMI Base Prospectus*" and "*Information relating to the CGMFL GMI Base Prospectus*" below and in Schedules 2 and 3 hereto (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. GMI Base Prospectus*" and "*Information relating to the CGMFL GMI Base Prospectus*" below and in Schedules 1 and 3 hereto (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. GMI Base Prospectus*" and "*Information relating to the CGMFL GMI Base Prospectus*" below and in Schedules 1 and 3 hereto (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. GMI Base Prospectus*" and "*Information relating to the CGMHI GMI Base Prospectus*" below and in Schedules 1 and 2 hereto (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. GMI Base Prospectus*" and "*Information relating to the CGMHI GMI Base Prospectus*" below and in Schedules 1 and 2 hereto (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. GMI BASE PROSPECTUS

### *Documents Incorporated by Reference for the Citigroup Inc. Base Prospectus*

The documents set out in Schedule 1 to this Supplement shall be incorporated by reference in the Citigroup Inc. GMI Base Prospectus 2025, as described therein.

### *Amendments to Section G.2 – Issue of Securities*

Section G.2 of the Citigroup Inc. GMI Base Prospectus entitled "*Issue of Securities*" shall be amended as set out in Schedule 4 to this Supplement.

### *Amendments to Section H.3 – Schedules to the Terms and Conditions of the Securities*

Section H.3 of the Citigroup Inc. GMI Base Prospectus entitled "*Schedules to the Terms and Conditions of the Securities*" shall be amended as set out in Schedule 5 to this Supplement.

### *Amendments to Section H.4 – Form of Final Terms – Notes and Certificates*

Section H.4 of the Citigroup Inc. GMI Base Prospectus entitled "*Form of Final Terms – Notes and Certificates*" shall be amended as set out in Schedule 6 to this Supplement.

### *Amendments to Section H.5 – Form of Pricing Supplement – Notes and Certificates*

Section H.5 of the Citigroup Inc. GMI Base Prospectus entitled "*Form of Pricing Supplement – Notes and Certificates*" shall be amended as set out in Schedule 7 to this Supplement.

### *General*

As set out in the Schedules attached hereto, updates to the relevant paragraphs are indicated by (i) underlined text which is inserted into, and (ii) struck-out text which is deleted from, each relevant paragraph of the Base Prospectus.

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. GMI Base Prospectus since the publication of the Citigroup Inc. GMI Base Prospectus Supplement (No.3).

This Supplement and the document incorporated by reference into it will be published on the website of the Luxembourg Stock Exchange at [www.luxse.com](http://www.luxse.com). Copies of the Citigroup Inc. GMI Base Prospectus 2025, the Citigroup Inc. GMI Base Prospectus Supplement (No.1), the Citigroup Inc. GMI Base Prospectus Supplement (No.2), the Citigroup Inc. GMI 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 into the Citigroup Inc. GMI Base Prospectus 2025 will be available on the website specified for each such document in the Citigroup Inc. GMI 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. GMI Base Prospectus 2025 by this Supplement and (b) any statement in the Citigroup Inc. GMI Base Prospectus or otherwise incorporated by reference into the Citigroup Inc. GMI Base Prospectus 2025, 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. GMI 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 three 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 10 April 2026.

## INFORMATION RELATING TO THE CGMHI GMI BASE PROSPECTUS

### *Documents Incorporated by Reference for the CGMHI Base Prospectus*

The documents set out in Schedule 2 to this Supplement shall be incorporated by reference in the CGMHI GMI Base Prospectus 2025, as described therein.

### *Amendments to Section G.2 – Issue of Securities*

Section G.2 of the CGMHI GMI Base Prospectus entitled "*Issue of Securities*" shall be amended as set out in Schedule 4 to this Supplement.

### *Amendments to Section H.3 – Schedules to the Terms and Conditions of the Securities*

Section H.3 of the CGMHI GMI Base Prospectus entitled "*Schedules to the Terms and Conditions of the Securities*" shall be amended as set out in Schedule 5 to this Supplement.

### *Amendments to Section H.4 – Form of Final Terms – Notes and Certificates*

Section H.4 of the CGMHI GMI Base Prospectus entitled "*Form of Final Terms – Notes and Certificates*" shall be amended as set out in Schedule 6 to this Supplement.

### *Amendments to Section H.5 – Form of Pricing Supplement – Notes and Certificates*

Section H.5 of the CGMHI GMI Base Prospectus entitled "*Form of Pricing Supplement – Notes and Certificates*" shall be amended as set out in Schedule 7 to this Supplement.

### *General*

As set out in the Schedules attached hereto, updates to the relevant paragraphs are indicated by (i) underlined text which is inserted into, and (ii) struck-out text which is deleted from, each relevant paragraph of the Base Prospectus.

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 GMI Base Prospectus since the publication of the CGMHI GMI Base Prospectus Supplement (No.3).

This Supplement and the document incorporated by reference into it will be published on the website of the Luxembourg Stock Exchange at [www.luxse.com](http://www.luxse.com). Copies of the CGMHI GMI Base Prospectus 2025, the CGMHI GMI Base Prospectus Supplement (No.1), the CGMHI GMI Base Prospectus Supplement (No.2), the CGMHI GMI 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 into the CGMHI GMI Base Prospectus 2025 will be available on the website specified for each such document in the CGMHI GMI 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 GMI Base Prospectus 2025 by this Supplement and (b) any statement in the CGMHI GMI Base Prospectus or otherwise incorporated by reference into the CGMHI GMI Base Prospectus 2025, 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 GMI 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 three 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 10 April 2026.

## INFORMATION RELATING TO THE CGMFL GMI BASE PROSPECTUS

### *Documents Incorporated by Reference for the CGMFL Base Prospectus*

The documents set out in Schedule 3 to this Supplement shall be incorporated by reference in the CGMFL GMI Base Prospectus 2025, as described therein.

### *Amendments to Section G.2 – Issue of Securities*

Section G.2 of the CGMFL GMI Base Prospectus entitled "*Issue of Securities*" shall be amended as set out in Schedule 4 to this Supplement.

### *Amendments to Section H.3 – Schedules to the Terms and Conditions of the Securities*

Section H.3 of the CGMFL GMI Base Prospectus entitled "*Schedules to the Terms and Conditions of the Securities*" shall be amended as set out in Schedule 5 to this Supplement.

### *Amendments to Section H.4 – Form of Final Terms – Notes and Certificates*

Section H.4 of the CGMFL GMI Base Prospectus entitled "*Form of Final Terms – Notes and Certificates*" shall be amended as set out in Schedule 6 to this Supplement.

### *Amendments to Section H.5 – Form of Pricing Supplement – Notes and Certificates*

Section H.5 of the CGMFL GMI Base Prospectus entitled "*Form of Pricing Supplement – Notes and Certificates*" shall be amended as set out in Schedule 7 to this Supplement.

### *General*

As set out in the Schedules attached hereto, updates to the relevant paragraphs are indicated by (i) underlined text which is inserted into, and (ii) struck-out text which is deleted from, each relevant paragraph of the Base Prospectus.

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 GMI Base Prospectus since the publication of the CGMFL GMI Base Prospectus Supplement (No.3).

This Supplement and the document incorporated by reference into it will be published on the website of the Luxembourg Stock Exchange at [www.luxse.com](http://www.luxse.com). Copies of the CGMFL GMI Base Prospectus 2025, the CGMFL GMI Base Prospectus Supplement (No.1), the CGMFL GMI Base Prospectus Supplement (No.2), the CGMFL GMI 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 into the CGMFL GMI Base Prospectus 2025 will be available on the website specified for each such document in the CGMFL GMI 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 GMI Base Prospectus 2025 by this Supplement and (b) any statement in the CGMFL GMI Base Prospectus or otherwise incorporated by reference into the CGMFL GMI Base Prospectus 2025, 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 GMI 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 three 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 10 April 2026.

## SCHEDULE 1

### DOCUMENTS INCORPORATED BY REFERENCE FOR THE CITIGROUP INC. BASE PROSPECTUS

The following documents which have previously been published and/or filed with the CSSF, the Luxembourg Stock Exchange and/or Euronext Dublin and/or the Central Bank are incorporated in, and form part of, the Citigroup Inc. GMI Base Prospectus 2025 in accordance with the cross-reference list for information incorporated by reference set out below:

- (1) the Citigroup Inc. Rates Base Prospectus dated 19 July 2019 (the "**2019 Citigroup Inc. Rates Base Prospectus**") (which is published on the website of Euronext Dublin at [https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/legacy/Base+Prospectus\\_b3607262-b94c-402e-84a3-c6d792ab91ef.PDF](https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/legacy/Base+Prospectus_b3607262-b94c-402e-84a3-c6d792ab91ef.PDF)) as supplemented by a Rates Base Prospectus Supplement (No.1) dated 23 August 2019 (the "**2019 Citigroup Inc. Rates BP Supplement No.1**") (which is published on the website of Euronext Dublin at [https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/legacy/Supplements\\_cd56efd2-f79c-4db7-8b7a-1cabdf7e5844.PDF](https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/legacy/Supplements_cd56efd2-f79c-4db7-8b7a-1cabdf7e5844.PDF)), a Rates Base Prospectus Supplement (No.3) dated 10 October 2019 (the "**2019 Citigroup Inc. Rates BP Supplement No.3**") (which is published on the website of Euronext Dublin at [https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/legacy/Supplements\\_135c9b35-756c-456a-970b-43716c6ac901.PDF](https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/legacy/Supplements_135c9b35-756c-456a-970b-43716c6ac901.PDF)) and a the Citigroup Inc. Rates Base Prospectus Supplement (No.5) dated 8 November 2019 (the "**2019 Citigroup Inc. Rates BP Supplement No.5**") (which is published on the website of Euronext Dublin at [https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/legacy/Supplements\\_a25ca9c2-88ed-423e-b249-8e8c32f6c792.PDF](https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/legacy/Supplements_a25ca9c2-88ed-423e-b249-8e8c32f6c792.PDF));
- (2) the Citigroup Inc. Rates Base Prospectus dated 8 July 2020 (the "**2020 Citigroup Inc. Rates Base Prospectus**") (which is published on the website of Euronext Dublin at [https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/legacy/Base+Prospectus\\_1fe5ed56-00f1-4bc0-b9b9-acad1d6022b0.PDF](https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/legacy/Base+Prospectus_1fe5ed56-00f1-4bc0-b9b9-acad1d6022b0.PDF)) as supplemented by Rates Base Prospectus Supplement (No.4) dated 17 November 2020 (the "**2020 Citigroup Inc. Rates BP Supplement No.4**") (which is published on the website of Euronext Dublin at [https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/legacy/Supplements\\_521afeb6-08f6-4867-9051-e492c4eda50e.PDF](https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/legacy/Supplements_521afeb6-08f6-4867-9051-e492c4eda50e.PDF)), a Rates Base Prospectus Supplement (No.6) dated 16 March 2021 (the "**2020 Citigroup Inc. Rates BP Supplement No.6**") (which is published on the website of Euronext Dublin at <https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202103/22fcb2c2-0c0c-4215-953d-b359d04c8c57.PDF>) and a Rates Base Prospectus Supplement (No.7) dated 27 April 2021 (the "**2020 Citigroup Inc. Rates BP Supplement No.7**") (which is published on the website of Euronext Dublin at <https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202104/bbfa0f86-2fd4-4f7e-a0fc-f07911deca99.PDF>);
- (3) the Citigroup Inc. Rates Base Prospectus dated 8 July 2021 (the "**2021 Citigroup Inc. Rates Base Prospectus**") (which is published on the website of Euronext Dublin at <https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202107/8073b5d3-2fc9-42ff-80ad-ec196405aeb2.PDF>) as supplemented by a Rates Base Prospectus Supplement (No.1) dated 30 July 2021 (the "**2021 Citigroup Inc. Rates BP Supplement No.1**") (which is published on the website of Euronext Dublin at <https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202107/0c37e98d-806d-4768-aa7f-901e1c03402a.PDF>), a Rates Base Prospectus Supplement (No.3) dated 23 September 2021 (the "**2021 Citigroup Inc. Rates BP Supplement No.3**") (which is published on the website of Euronext Dublin at <https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202109/871fc40e-5f0f-4a25-b565-441ac20b3259.PDF>), a Rates Base Prospectus Supplement (No.5) dated 1 December 2021 (the

"**2021 Citigroup Inc. Rates BP Supplement No.5**") (which is published on the website of Euronext Dublin at <https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202112/c1cf2388-0cad-4810-aad1-570ce89e3677.PDF>), a Rates Base Prospectus Supplement (No.6) dated 1 February 2022 (the "**2021 Citigroup Inc. Rates BP Supplement No.6**") (which is published on the website of Euronext Dublin at <https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202202/f21879b8-73d0-4e68-ae3-2c0c8c8b1850.PDF>), a Rates Base Prospectus Supplement (No.7) dated 4 February 2022 (the "**2021 Citigroup Inc. Rates BP Supplement No.7**") (which is published on the website of Euronext Dublin at <https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202202/e5bb1cce-5457-47e9-9fb4-dde2ccc8702d.PDF>) and a Rates Base Prospectus Supplement (No.10) dated 24 May 2022 (the "**2021 Citigroup Inc. Rates BP Supplement No.10**") (which is published on the website of Euronext Dublin at <https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202205/c6b75d02-0808-47ec-9efc-b3695e81b5d6.PDF>);

- (4) the Citigroup Inc. Rates Base Prospectus dated 8 July 2022 (the "**2022 Citigroup Inc. Rates Base Prospectus**") (which is published on the website of Euronext Dublin at <https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202207/3092ef8c-2b10-4432-bdd7-02a9e14aef22.PDF>) as supplemented by a Rates Base Prospectus Supplement (No.3) dated 16 September 2022 (the "**2022 Citigroup Inc. Rates BP Supplement No.3**") (which is published on the website of Euronext Dublin at <https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202209/2e739422-fedd-4502-855a-aa8110712a19.PDF>), a Rates Base Prospectus Supplement (No.9) dated 15 March 2023 (the "**2022 Citigroup Inc. Rates BP Supplement No.9**") (which is published on the website of Euronext Dublin at <https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202303/a8726541-bad2-48cd-bb06-c8d09cd10202.pdf>) and a Rates Base Prospectus Supplement (No.11) dated 24 May 2023 (the "**2022 Citigroup Inc. Rates BP Supplement No.11**") (which is published on the website of Euronext Dublin at <https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202305/4a15475c-0953-423b-a0ff-6e8439e4ea7f.pdf>);
- (5) the Citigroup Inc. Rates Base Prospectus dated 7 July 2023 (the "**2023 Citigroup Inc. Rates Base Prospectus**") (which is published on the website of Euronext Dublin at <https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202307/7cfe5a7c-c08d-475e-b9cb-9e6de8ed3f49.pdf>) as supplemented by a Rates Base Prospectus Supplement (No.2) dated 22 August 2023 (the "**2023 Citigroup Inc. Rates BP Supplement No.2**") (which is published on the website of Euronext Dublin at <https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202308/2651131a-d60e-4acd-96a8-fcd05a47e93b.pdf>), a Rates Base Prospectus Supplement (No.3) dated 31 October 2023 (the "**2023 Citigroup Inc. Rates BP Supplement No.3**") (which is published on the website of Euronext Dublin at <https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202310/c4623a74-e385-4af8-ae92-48381148f284.PDF>), a Rates Base Prospectus Supplement (No.5) dated 30 January 2024 (the "**2023 Citigroup Inc. Rates BP Supplement No.5**") (which is published on the website of Euronext Dublin at <https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202401/d7f94fcf-d687-4da5-a459-2385d4aaccbb.pdf>), a Rates Base Prospectus Supplement (No.6) dated 13 March 2024 (the "**2023 Citigroup Inc. Rates BP Supplement No.6**") (which is published on the website of Euronext Dublin at <https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202403/1feaba64-edc9-4313-ba66-4e37c6a54171.pdf>) and a Rates Base Prospectus Supplement (No.7) dated 30 April 2024 (the "**2023 Citigroup Inc. Rates BP Supplement No.7**") (which is published on the website of Euronext Dublin at <https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202404/d9737926-42b8-43d1-9ad1-60ac7d230545.pdf>);

The following information contained on the pages of the relevant documents as set out below is incorporated by reference, for which purpose, references to "Page(s)" of a document are to the page numbers shown within the relevant document:

<b>1.</b>	<b><i>As set out in the 2019 Citigroup Inc. Rates Base Prospectus:</i></b>	<b>Page(s)</b>
(a)	Section F.1 – General Conditions of the Notes	329-374
(b)	Section F.2 – Schedules to the Terms and Conditions of the Notes	375-654
(c)	Section F.3 – Pro Forma Final Terms	655-776
(d)	Section F.4 – Pro Forma Pricing Supplement	777-891
<b>2.</b>	<b><i>As set out in the 2019 Citigroup Inc. Rates BP Supplement No.1:</i></b>	<b>Page(s)</b>
	Information relating to the Citigroup Inc. Rates Base Prospectus	
(a)	Schedule 5 – Amendments to the Terms and Conditions of the Notes	81-84
<b>3.</b>	<b><i>As set out in the 2019 Citigroup Inc. Rates BP Supplement No.3:</i></b>	<b>Page(s)</b>
	Information relating to the Citigroup Inc. Rates Base Prospectus	
(a)	Schedule 2 – Amendments to the Terms and Conditions of the Notes	81
<b>4.</b>	<b><i>As set out in the 2019 Citigroup Inc. Rates BP Supplement No.5:</i></b>	<b>Page(s)</b>
	Information relating to the Citigroup Inc. Rates Base Prospectus	
(a)	Schedule 3 – Amendments to the Valuation and Settlement Schedule	87
(b)	Schedule 4 – Amendments to the Pro Forma Final Terms	88
(c)	Schedule 5 – Amendments to the Pro Forma Pricing Supplement	89
<b>5.</b>	<b><i>As set out in the 2020 Citigroup Inc. Rates Base Prospectus:</i></b>	<b>Page(s)</b>
(a)	Section G.1 – General Conditions of the Notes	262-307
(b)	Section G.2 – Schedules to the Terms and Conditions of the Notes	308-588
(c)	Section G.3 – Pro Forma Final Terms	589-716
(d)	Section G.4 – Pro Forma Pricing Supplement	717-837
<b>6.</b>	<b><i>As set out in the 2020 Citigroup Inc. Rates BP Supplement No.4:</i></b>	<b>Page(s)</b>
	Information relating to the Citigroup Inc. Rates Base Prospectus	
(a)	Schedule 7 – Amendments to the Pro Forma Final Terms	26-28
(b)	Schedule 8 – Amendments to the Pro Forma Pricing Supplement	29
<b>7.</b>	<b><i>As set out in the 2020 Citigroup Inc. Rates BP Supplement No.6:</i></b>	<b>Page(s)</b>
	Information relating to the Citigroup Inc. Rates Base Prospectus	
(a)	Schedule 14 – Amendments to the General Conditions of the Notes	80-85
(b)	Schedule 15 – Amendments to the Rate Conditions	86

(c)	Schedule 16 – Amendments to the Credit Linked Conditions	87-99
(d)	Schedule 17 – Amendments to the Valuation and Settlement Schedule	100-124
(e)	Schedule 18 – Amendments to the Pro Forma Final Terms	125-159
(f)	Schedule 19 – Amendments to the Pro Forma Pricing Supplement	160-185
<b>8.</b>	<b><i>As set out in the 2020 Citigroup Inc. Rates BP Supplement No.7:</i></b>	
		<b>Page(s)</b>
	Information relating to the Citigroup Inc. Rates Base Prospectus	
(a)	Schedule 5 – Amendments to the Inflation Index Conditions	14
(b)	Schedule 6 – Amendments to the Valuation and Settlement Schedule	15-16
(c)	Schedule 7 – Amendments to the Pro Forma Final Terms	17-19
(d)	Schedule 8 – Amendments to the Pro Forma Pricing Supplement	20-22
<b>9.</b>	<b><i>As set out in the 2021 Citigroup Inc. Rates Base Prospectus:</i></b>	
		<b>Page(s)</b>
(a)	Section G.1 – General Conditions of the Notes	294-339
(b)	Section G.2 – Schedules to the Terms and Conditions of the Notes	340-635
(c)	Section G.3 – Pro Forma Final Terms	636-772
(d)	Section G.4 – Pro Forma Pricing Supplement	773-899
<b>10.</b>	<b><i>As set out in the 2021 Citigroup Inc. Rates BP Supplement No.1:</i></b>	
		<b>Page(s)</b>
	Information relating to the Citigroup Inc. Rates Base Prospectus	
(a)	Schedule 3 – Amendments to the General Conditions of the Notes	11
<b>11.</b>	<b><i>As set out in the 2021 Citigroup Inc. Rates BP Supplement No.3:</i></b>	
		<b>Page(s)</b>
	Information relating to the Citigroup Inc. Rates Base Prospectus	
(a)	Schedule 4 – Amendments to the Valuation and Settlement Schedule	16-18
(b)	Schedule 5 – Amendments to the Pro Forma Final Terms	19-22
(c)	Schedule 6 – Amendments to the Pro Forma Pricing Supplement	23-26
<b>12.</b>	<b><i>As set out in the 2021 Citigroup Inc. Rates BP Supplement No.5:</i></b>	
		<b>Page(s)</b>
	Information relating to the Citigroup Inc. Rates Base Prospectus	
(a)	Schedule 8 – Amendments to the Pro Forma Final Terms	28
(b)	Schedule 9 – Amendments to the Pro Forma Pricing Supplement	29
<b>13.</b>	<b><i>As set out in the 2021 Citigroup Inc. Rates BP Supplement No.6:</i></b>	
		<b>Page(s)</b>
	Information relating to the Citigroup Inc. Rates Base Prospectus	
(a)	Schedule 3 – Amendments to the Pro Forma Final Terms	13-14
<b>14.</b>	<b><i>As set out in the 2021 Citigroup Inc. Rates BP Supplement No.7:</i></b>	
		<b>Page(s)</b>

	Information relating to the Citigroup Inc. Rates Base Prospectus	
(a)	Schedule 3 – Amendments to the General Conditions	32
(b)	Schedule 4 – Amendments to Underlying Schedule 2 (Rate Conditions)	33-35
(c)	Schedule 5 – Amendments to Valuation and Settlement Schedule	36-57
(d)	Schedule 6 – Amendments to the Pro Forma Final Terms	58-86
(e)	Schedule 7 – Amendments to the Pro Forma Pricing Supplement	87-113
<b>15.</b>	<b><i>As set out in the 2021 Citigroup Inc. Rates BP Supplement No.10:</i></b>	
		<b>Page(s)</b>
	Information relating to the Citigroup Inc. Rates Base Prospectus	
(a)	Schedule 5 – Amendments to the Valuation and Settlement Schedule	34-35
(b)	Schedule 6 – Amendments to the Pro Forma Final Terms	36
(c)	Schedule 7 – Amendments to the Pro Forma Pricing Supplement	37
<b>16.</b>	<b><i>As set out in the 2022 Citigroup Inc. Rates Base Prospectus:</i></b>	
		<b>Page(s)</b>
(a)	Section G.1 – General Conditions of the Notes	345-396
(b)	Section G.2 – Schedules to the Terms and Conditions of the Notes	397-749
(c)	Section G.3 – Pro Forma Final Terms	750-908
(d)	Section G.4 – Pro Forma Pricing Supplement	909-1067
<b>17.</b>	<b><i>As set out in the 2022 Citigroup Inc. Rates BP Supplement No.3:</i></b>	
		<b>Page(s)</b>
	Information relating to the Citigroup Inc. Rates Base Prospectus	
(a)	Schedule 1 – Amendments to the Pro Forma Final Terms	8
(b)	Schedule 2 – Amendments to the Pro Forma Pricing Supplement	9
<b>18.</b>	<b><i>As set out in the 2022 Citigroup Inc. Rates BP Supplement No.9:</i></b>	
		<b>Page(s)</b>
	Information relating to the Citigroup Inc. Rates Base Prospectus	
(a)	Schedule 2 – Amendments to Base Prospectus	15
<b>19.</b>	<b><i>As set out in the 2022 Citigroup Inc. Rates BP Supplement No.11:</i></b>	
		<b>Page(s)</b>
	Information relating to the Citigroup Inc. Rates Base Prospectus	
(a)	Schedule 4 – Amendments to the Pro Forma Final Terms	24
(b)	Schedule 5 – Amendments to the Pro Forma Pricing Supplement	25
<b>20.</b>	<b><i>As set out in the 2023 Citigroup Inc. Rates Base Prospectus:</i></b>	
		<b>Page(s)</b>
(a)	Section H.1 – General Conditions of the Notes	382-454
(b)	Section H.2 – Schedules to the Terms and Conditions of the Notes	455-937
(c)	Section H.3 – Pro Forma Final Terms	938-1159
(d)	Section H.4 – Pro Forma Pricing Supplement	1160-1382
<b>21.</b>	<b><i>As set out in the 2023 Citigroup Inc. Rates BP Supplement No.2:</i></b>	

	<b>Page(s)</b>
Information relating to the Citigroup Inc. Rates Base Prospectus	
(a) Schedule 1 – Amendments to the Credit Linked Conditions (2014 Reference Entity)	16
(b) Schedule 2 – Amendments to the Credit Linked Conditions (2003 Reference Entity)	17
(c) Schedule 3 – Amendments to the Valuation and Settlement Schedule	18-19
<b>22. As set out in the 2023 Citigroup Inc. Rates BP Supplement No.3:</b>	
	<b>Page(s)</b>
Information relating to the Citigroup Inc. Rates Base Prospectus	
(a) Schedule 3 – Amendments to Valuation and Settlement Schedule	12-13
(b) Schedule 4 – Pro Forma Final Terms	14-16
(c) Schedule 5 – Pro Forma Pricing Supplement	17-19
<b>23. As set out in the 2023 Citigroup Inc. Rates BP Supplement No.5:</b>	
	<b>Page(s)</b>
Information relating to the Citigroup Inc. Rates Base Prospectus	
(a) Schedule 2 – Amendments to General Conditions of the Securities	12
<b>24. As set out in the 2023 Citigroup Inc. Rates BP Supplement No.6:</b>	
	<b>Page(s)</b>
Information relating to the Citigroup Inc. Rates Base Prospectus	
(a) Schedule 6 – Amendments to the General Conditions of the Notes	26-28
(b) Schedule 7 – Amendments to the Valuation and Settlement Schedule	29-36
(c) Schedule 8 – Amendments to the Pro Forma Final Terms	37-45
(d) Schedule 9 – Amendments to the Pro Forma Pricing Supplement	46-54
<b>25. As set out in the 2023 Citigroup Inc. Rates BP Supplement No.7:</b>	
	<b>Page(s)</b>
Information relating to the Citigroup Inc. Rates Base Prospectus	
(a) Schedule 1 – Amendments to the Valuation and Settlement Schedule	11-14

## SCHEDULE 2

### DOCUMENTS INCORPORATED BY REFERENCE FOR THE CGMHI BASE PROSPECTUS

The following documents which have previously been published and/or filed with the CSSF, the Luxembourg Stock Exchange and/or Euronext Dublin and/or the Central Bank are incorporated in, and form part of, the CGMHI GMI Base Prospectus 2025 in accordance with the cross-reference list for information incorporated by reference set out below:

- (1) the CGMHI Rates Base Prospectus dated 19 July 2019 (the "**2019 CGMHI Rates Base Prospectus**") (which is published on the website of Euronext Dublin at [https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/legacy/Base+Prospectus\\_b3607262-b94c-402e-84a3-c6d792ab91ef.PDF](https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/legacy/Base+Prospectus_b3607262-b94c-402e-84a3-c6d792ab91ef.PDF)) as supplemented by a Rates Base Prospectus Supplement (No.1) dated 23 August 2019 (the "**2019 CGMHI Rates BP Supplement No.1**") (which is published on the website of Euronext Dublin at [https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/legacy/Supplements\\_cd56efd2-f79c-4db7-8b7a-1cabdf7e5844.PDF](https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/legacy/Supplements_cd56efd2-f79c-4db7-8b7a-1cabdf7e5844.PDF)), a Rates Base Prospectus Supplement (No.3) dated 10 October 2019 (the "**2019 CGMHI Rates BP Supplement No.3**") (which is published on the website of Euronext Dublin at [https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/legacy/Supplements\\_135c9b35-756c-456a-970b-43716c6ac901.PDF](https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/legacy/Supplements_135c9b35-756c-456a-970b-43716c6ac901.PDF)) and a Rates Base Prospectus Supplement (No.5) dated 8 November 2019 (the "**2019 Citigroup Inc. Rates BP Supplement No.5**") (which is published on the website of Euronext Dublin at [https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/legacy/Supplements\\_a25ca9c2-88ed-423e-b249-8e8c32f6c792.PDF](https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/legacy/Supplements_a25ca9c2-88ed-423e-b249-8e8c32f6c792.PDF));
- (2) the CGMHI Rates Base Prospectus dated 8 July 2020 (the "**2020 CGMHI Rates Base Prospectus**") (which is published on the website of Euronext Dublin at [https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/legacy/Base+Prospectus\\_1fe5ed56-00f1-4bc0-b9b9-aeadd6022b0.PDF](https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/legacy/Base+Prospectus_1fe5ed56-00f1-4bc0-b9b9-aeadd6022b0.PDF)) as supplemented by a Rates Base Prospectus Supplement (No.5) dated 17 November 2020 (the "**2020 CGMHI Rates BP Supplement No.5**") (which is published on the website of Euronext Dublin at [https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/legacy/Supplements\\_521afeb6-08f6-4867-9051-e492c4eda50e.PDF](https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/legacy/Supplements_521afeb6-08f6-4867-9051-e492c4eda50e.PDF)), a Rates Base Prospectus Supplement (No.7) dated 16 March 2021 (the "**2020 CGMHI Rates BP Supplement No.7**") (which is published on the website of Euronext Dublin at <https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202103/22fcb2c2-0c0c-4215-953d-b359d04c8c57.PDF>) and a Rates Base Prospectus Supplement (No.8) dated 27 April 2021 (the "**2020 CGMHI Rates BP Supplement No.8**") (which is published on the website of Euronext Dublin at <https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202104/bbfa0f86-2fd4-4f7e-a0fc-f07911deca99.PDF>);
- (3) the CGMHI Rates Base Prospectus dated 8 July 2021 (the "**2021 CGMHI Rates Base Prospectus**") (which is published on the website of Euronext Dublin at <https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202107/8073b5d3-2fc9-42ff-80ad-ec196405aeb2.PDF>) as supplemented by a Rates Base Prospectus Supplement (No.1) dated 30 July 2021 (the "**2021 CGMHI Rates BP Supplement No.1**") (which is published on the website of Euronext Dublin at <https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202107/0c37e98d-806d-4768-aa7f-901e1c03402a.PDF>), a Rates Base Prospectus Supplement (No.3) dated 23 September 2021 (the "**2021 CGMHI Rates BP Supplement No.3**") (which is published on the website of Euronext Dublin at <https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202109/871fc40e-5f0f-4a25-b565-441ac20b3259.PDF>), a Rates Base Prospectus Supplement (No.5) dated 1 December 2021 (the "**2021 CGMHI Rates BP Supplement No.5**") (which is published on the website of Euronext Dublin at <https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202112/871fc40e-5f0f-4a25-b565-441ac20b3259.PDF>);

[1.amazonaws.com/202112/c1cf2388-0cad-4810-aad1-570ce89e3677.PDF](https://1.amazonaws.com/202112/c1cf2388-0cad-4810-aad1-570ce89e3677.PDF)), a Rates Base Prospectus Supplement (No.6) dated 1 February 2022 (the "**2021 CGMHI Rates BP Supplement No.6**") (which is published on the website of Euronext Dublin at <https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202202/f21879b8-73d0-4e68-ae3-2c0c8c8b1850.PDF>), a Rates Base Prospectus Supplement (No.7) dated 4 February 2022 (the "**2021 CGMHI Rates BP Supplement No.7**") (which is published on the website of Euronext Dublin at <https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202202/e5bb1cce-5457-47e9-9fb4-dde2ccc8702d.PDF>) and a Rates Base Prospectus Supplement (No.10) dated 24 May 2022 (the "**2021 CGMHI Rates BP Supplement No.10**") (which is published on the website of Euronext Dublin at <https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202205/c6b75d02-0808-47ec-9efc-b3695e81b5d6.PDF>);

- (4) the CGMHI Rates Base Prospectus dated 8 July 2022 (the "**2022 CGMHI Rates Base Prospectus**") (which is published on the website of Euronext Dublin at <https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202207/3092ef8c-2b10-4432-bdd7-02a9e14acf22.PDF>) as supplemented by a Rates Base Prospectus Supplement (No.3) dated 16 September 2022 (the "**2022 CGMHI Rates BP Supplement No.3**") (which is published on the website of Euronext Dublin at <https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202209/2e739422-fedd-4502-855a-aa8110712a19.PDF>), a Rates Base Prospectus Supplement (No.9) dated 15 March 2023 (the "**2022 CGMHI Rates BP Supplement No.9**") (which is published on the website of Euronext Dublin at <https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202303/a8726541-bad2-48cd-bb06-c8d09cd10202.pdf>) and a Rates Base Prospectus Supplement (No.11) dated 24 May 2023 (the "**2022 CGMHI Rates BP Supplement No.11**") (which is published on the website of Euronext Dublin at <https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202305/4a15475c-0953-423b-a0ff-6e8439e4ea7f.pdf>); and

- (5) the CGMHI Rates Base Prospectus dated 7 July 2023 (the "**2023 CGMHI Rates Base Prospectus**") (which is published on the website of Euronext Dublin at <https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202307/7cfe5a7c-c08d-475e-b9cb-9e6de8ed3f49.pdf>) as supplemented by a Rates Base Prospectus Supplement (No.2) dated 22 August 2023 (the "**2023 CGMHI Rates BP Supplement No.2**") (which is published on the website of Euronext Dublin at <https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202308/2651131a-d60e-4acd-96a8-fcd05a47e93b.pdf>), a Rates Base Prospectus Supplement (No.4) dated 31 October 2023 (the "**2023 CGMHI Rates BP Supplement No.4**") (which is published on the website of Euronext Dublin at <https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202310/c4623a74-c385-4af8-ae92-48381148f284.PDF>), a Rates Base Prospectus Supplement (No.6) dated 30 January 2024 (the "**2023 CGMHI Rates BP Supplement No.6**") (which is published on the website of Euronext Dublin at <https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202401/d7f94fcf-d687-4da5-a459-2385d4aeccbb.pdf>), a Rates Base Prospectus Supplement (No.7) dated 13 March 2024 (the "**2023 CGMHI Rates BP Supplement No.7**") (which is published on the website of Euronext Dublin at <https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202403/1feaba64-edc9-4313-ba66-4e37c6a54171.pdf>) and a Rates Base Prospectus Supplement (No.8) dated 30 April 2024 (the "**2023 CGMHI Rates BP Supplement No.8**") (which is published on the website of Euronext Dublin at <https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202404/d9737926-42b8-43d1-9ad1-60ac7d230545.pdf>).

The following information contained on the pages of the relevant documents as set out below is incorporated by reference, for which purpose, references to "Page(s)" of a document are to the page

numbers shown within the relevant document, unless "Page(s) of the pdf" is specified in which case the references are to the page numbers of the pdf document, regardless of the page number shown within the document:

1.	<b><i>As set out in the 2019 CGMHI Rates Base Prospectus:</i></b>	
		<b>Page(s)</b>
(a)	Section F.1 – General Conditions of the Notes	329-374
(b)	Section F.2 – Schedules to the Terms and Conditions of the Notes	375-654
(c)	Section F.3 – Pro Forma Final Terms	655-776
(d)	Section F.4 – Pro Forma Pricing Supplement	777-891
2.	<b><i>As set out in the 2019 CGMHI Rates BP Supplement No.1:</i></b>	
		<b>Page(s)</b>
	Information relating to the CGMHI Rates Base Prospectus	
(a)	Schedule 5 – Amendments to the Terms and Conditions of the Notes	81-84
3.	<b><i>As set out in the 2019 CGMHI Rates BP Supplement No.3:</i></b>	
		<b>Page(s)</b>
	Information relating to the CGMHI Rates Base Prospectus	
(a)	Schedule 2 – Amendments to the Terms and Conditions of the Notes	81
4.	<b><i>As set out in the 2019 CGMHI Rates BP Supplement No.5:</i></b>	
		<b>Page(s)</b>
	Information relating to the CGMHI Rates Base Prospectus	
(a)	Schedule 3 – Amendments to the Valuation and Settlement Schedule	87
(b)	Schedule 4 – Amendments to the Pro Forma Final Terms	88
(c)	Schedule 5 – Amendments to the Pro Forma Pricing Supplement	89
5.	<b><i>As set out in the 2020 CGMHI Rates Base Prospectus:</i></b>	
		<b>Page(s)</b>
(a)	Section G.1 – General Conditions of the Notes	262-307
(b)	Section G.2 – Schedules to the Terms and Conditions of the Notes	308-588
(c)	Section G.3 – Pro Forma Final Terms	589-716
(d)	Section G.4 – Pro Forma Pricing Supplement	717-837
6.	<b><i>As set out in the 2020 CGMHI Rates BP Supplement No.5:</i></b>	
		<b>Page(s)</b>
	Information relating to the CGMHI Rates Base Prospectus	
(a)	Schedule 7 – Amendments to the Pro Forma Final Terms	26-28
(b)	Schedule 8 – Amendments to the Pro Forma Pricing Supplement	29
7.	<b><i>As set out in the 2020 CGMHI Rates BP Supplement No.7:</i></b>	
		<b>Page(s)</b>
	Information relating to the CGMHI Rates Base Prospectus	
(a)	Schedule 14 – Amendments to the General Conditions of the Notes	80-85
(b)	Schedule 15 – Amendments to the Rate Conditions	86

(c)	Schedule 16 – Amendments to the Credit Linked Conditions	87-99
(d)	Schedule 17 – Amendments to the Valuation and Settlement Schedule	100-124
(e)	Schedule 18 – Amendments to the Pro Forma Final Terms	125-159
(f)	Schedule 19 – Amendments to the Pro Forma Pricing Supplement	160-185
8.	<b><i>As set out in the 2020 CGMHI Rates BP Supplement No.8:</i></b>	
		<b>Page(s)</b>
	Information relating to the CGMHI Rates Base Prospectus	
(a)	Schedule 5 – Amendments to the Inflation Index Conditions	14
(b)	Schedule 6 – Amendments to the Valuation and Settlement Schedule	15-16
(c)	Schedule 7 – Amendments to the Pro Forma Final Terms	17-19
(d)	Schedule 8 – Amendments to the Pro Forma Pricing Supplement	20-22
9.	<b><i>As set out in the 2021 CGMHI Rates Base Prospectus:</i></b>	
		<b>Page(s)</b>
(a)	Section G.1 – General Conditions of the Notes	294-339
(b)	Section G.2 – Schedules to the Terms and Conditions of the Notes	340-635
(c)	Section G.3 – Pro Forma Final Terms	636-772
(d)	Section G.4 – Pro Forma Pricing Supplement	773-899
10.	<b><i>As set out in the 2021 CGMHI Rates BP Supplement No.1:</i></b>	
		<b>Page(s)</b>
	Information relating to the CGMHI Rates Base Prospectus	
(a)	Schedule 3 – Amendments to the General Conditions of the Notes	11
11.	<b><i>As set out in the 2021 CGMHI Rates BP Supplement No.3:</i></b>	
		<b>Page(s)</b>
	Information relating to the CGMHI Rates Base Prospectus	
(a)	Schedule 4 – Amendments to the Valuation and Settlement Schedule	16-18
(b)	Schedule 5 – Amendments to the Pro Forma Final Terms	19-22
(c)	Schedule 6 – Amendments to the Pro Forma Pricing Supplement	23-26
12.	<b><i>As set out in the 2021 CGMHI Rates BP Supplement No.5:</i></b>	
		<b>Page(s)</b>
	Information relating to the CGMHI Rates Base Prospectus	
(a)	Schedule 8 – Amendments to the Pro Forma Final Terms	28
(b)	Schedule 9 – Amendments to the Pro Forma Pricing Supplement	29
13.	<b><i>As set out in the 2021 CGMHI Rates BP Supplement No.6:</i></b>	
		<b>Page(s)</b>
	Information relating to the CGMHI Rates Base Prospectus	
(a)	Schedule 3 – Amendments to the Pro Forma Final Terms	13-14
14.	<b><i>As set out in the 2021 CGMHI Rates BP Supplement No.7:</i></b>	
		<b>Page(s)</b>
	Information relating to the CGMHI Rates Base Prospectus	

(a)	Schedule 3 – Amendments to the General Conditions	32
(b)	Schedule 4 – Amendments to Underlying Schedule 2 (Rate Conditions)	33-35
(c)	Schedule 5 – Amendments to Valuation and Settlement Schedule	36-57
(d)	Schedule 6 – Amendments to the Pro Forma Final Terms	58-86
(e)	Schedule 7 – Amendments to the Pro Forma Pricing Supplement	87-113
15.	<b><i>As set out in the 2021 CGMHI Rates BP Supplement No.10:</i></b>	
		<b>Page(s)</b>
	Information relating to the CGMHI Rates Base Prospectus	
(a)	Schedule 5 – Amendments to the Valuation and Settlement Schedule	34-35
(b)	Schedule 6 – Amendments to the Pro Forma Final Terms	36
(c)	Schedule 7 – Amendments to the Pro Forma Pricing Supplement	37
16.	<b><i>As set out in the 2022 CGMHI Rates Base Prospectus:</i></b>	
		<b>Page(s)</b>
(a)	Section G.1 – General Conditions of the Notes	345-396
(b)	Section G.2 – Schedules to the Terms and Conditions of the Notes	397-749
(c)	Section G.3 – Pro Forma Final Terms	750-908
(d)	Section G.4 – Pro Forma Pricing Supplement	909-1067
17.	<b><i>As set out in the 2022 CGMHI Rates BP Supplement No.3:</i></b>	
		<b>Page(s)</b>
	Information relating to the CGMHI Rates Base Prospectus	
(a)	Schedule 1 – Amendments to the Pro Forma Final Terms	8
(b)	Schedule 2 – Amendments to the Pro Forma Pricing Supplement	9
18.	<b><i>As set out in the 2022 CGMHI Rates BP Supplement No.9:</i></b>	
		<b>Page(s)</b>
	Information relating to the CGMHI Rates Base Prospectus	
(a)	Schedule 2 – Amendments to Base Prospectus	15
19.	<b><i>As set out in the 2022 CGMHI Rates BP Supplement No.11:</i></b>	
		<b>Page(s)</b>
	Information relating to the CGMHI Rates Base Prospectus	
(a)	Schedule 4 – Amendments to the Pro Forma Final Terms	24
(b)	Schedule 5 – Amendments to the Pro Forma Pricing Supplement	25
20.	<b><i>As set out in the 2023 CGMHI Rates Base Prospectus:</i></b>	
		<b>Page(s)</b>
(a)	Section H.1 – General Conditions of the Notes	382-454
(b)	Section H.2 – Schedules to the Terms and Conditions of the Notes	455-937
(c)	Section H.3 – Pro Forma Final Terms	938-1159
(d)	Section H.4 – Pro Forma Pricing Supplement	1160-1382
21.	<b><i>As set out in the 2023 CGMHI Rates BP Supplement No.2:</i></b>	
		<b>Page(s)</b>

	Information relating to the CGMHI Rates Base Prospectus	
(a)	Schedule 1 – Amendments to the Credit Linked Conditions (2014 Reference Entity)	16
(b)	Schedule 2 – Amendments to the Credit Linked Conditions (2003 Reference Entity)	17
(c)	Schedule 3 – Amendments to the Valuation and Settlement Schedule	18-19
22.	<i>As set out in the 2023 CGMHI Rates BP Supplement No.4:</i>	
		<b>Page(s)</b>
	Information relating to the CGMHI Rates Base Prospectus	
(a)	Schedule 3 – Amendments to Valuation and Settlement Schedule	12-13
(b)	Schedule 4 – Pro Forma Final Terms	14-16
(c)	Schedule 5 – Pro Forma Pricing Supplement	17-19
23.	<i>As set out in the 2023 CGMHI Rates BP Supplement No.6:</i>	
		<b>Page(s)</b>
	Information relating to the CGMHI Rates Base Prospectus	
(a)	Schedule 2 – Amendments to General Conditions of the Securities	12
24.	<i>As set out in the 2023 CGMHI Rates BP Supplement No.7:</i>	
		<b>Page(s)</b>
	Information relating to the CGMHI Rates Base Prospectus	
(a)	Schedule 6 – Amendments to the General Conditions of the Notes	26-28
(b)	Schedule 7 – Amendments to the Valuation and Settlement Schedule	29-36
(c)	Schedule 8 – Amendments to the Pro Forma Final Terms	37-45
(d)	Schedule 9 – Amendments to the Pro Forma Pricing Supplement	46-54
25.	<i>As set out in the 2023 CGMHI Rates BP Supplement No.8:</i>	
		<b>Page(s)</b>
	Information relating to the CGMHI Rates Base Prospectus	
(a)	Schedule 1 – Amendments to the Valuation and Settlement Schedule	11-14

### SCHEDULE 3

#### DOCUMENTS INCORPORATED BY REFERENCE FOR THE CGMFL BASE PROSPECTUS

The following documents which have previously been published and/or filed with the CSSF, the Luxembourg Stock Exchange and/or Euronext Dublin and/or the Central Bank are incorporated in, and form part of, the CGMFL GMI Base Prospectus 2025 in accordance with the cross-reference list for information incorporated by reference set out below:

- (1) the CGMFL Rates Base Prospectus dated 19 July 2019 (the "**2019 CGMFL Rates Base Prospectus**") (which is published on the website of Euronext Dublin at [https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/legacy/Base+Prospectus\\_b3607262-b94c-402e-84a3-c6d792ab91ef.PDF](https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/legacy/Base+Prospectus_b3607262-b94c-402e-84a3-c6d792ab91ef.PDF)) as supplemented by a Rates Base Prospectus Supplement (No.1) dated 23 August 2019 (the "**2019 CGMFL Rates BP Supplement No.1**") (which is published on the website of Euronext Dublin at [https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/legacy/Supplements\\_cd56efd2-f79c-4db7-8b7a-1cabdf7e5844.PDF](https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/legacy/Supplements_cd56efd2-f79c-4db7-8b7a-1cabdf7e5844.PDF)), a Rates Base Prospectus Supplement (No.3) dated 10 October 2019 (the "**2019 CGMFL Rates BP Supplement No.3**") which is published on the website of Euronext Dublin at [https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/legacy/Supplements\\_135c9b35-756c-456a-970b-43716c6ac901.PDF](https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/legacy/Supplements_135c9b35-756c-456a-970b-43716c6ac901.PDF)) and a Rates Base Prospectus Supplement (No.5) dated 8 November 2019 (the "**2019 CGMFL Rates BP Supplement No.5**") which is published on the website of Euronext Dublin at [https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/legacy/Supplements\\_a25ca9c2-88ed-423e-b249-8e8c32f6c792.PDF](https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/legacy/Supplements_a25ca9c2-88ed-423e-b249-8e8c32f6c792.PDF));
- (2) the CGMFL Rates Base Prospectus dated 8 July 2020 (the "**2020 CGMFL Rates Base Prospectus**") (which is published on the website of Euronext Dublin at [https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/legacy/Base+Prospectus\\_1fe5ed56-00f1-4bc0-b9b9-aeadd6022b0.PDF](https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/legacy/Base+Prospectus_1fe5ed56-00f1-4bc0-b9b9-aeadd6022b0.PDF)) as supplemented by a Rates Base Prospectus Supplement (No.5) dated 17 November 2020 (the "**2020 CGMFL Rates BP Supplement No.5**") (which is published on the website of Euronext Dublin at [https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/legacy/Supplements\\_521afeb6-08f6-4867-9051-e492c4eda50e.PDF](https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/legacy/Supplements_521afeb6-08f6-4867-9051-e492c4eda50e.PDF)), a Rates Base Prospectus Supplement (No.7) dated 16 March 2021 (the "**2020 CGMFL Rates BP Supplement No.7**") (which is published on the website of Euronext Dublin at <https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202103/22fcb2c2-0c0c-4215-953d-b359d04c8c57.PDF>) and a Rates Base Prospectus Supplement (No.8) dated 27 April 2021 (the "**2020 CGMFL Rates BP Supplement No.8**") (which is published on the website of Euronext Dublin at <https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202104/bbfa0f86-2fd4-4f7e-a0fc-f07911deca99.PDF>);
- (3) the CGMFL Rates Base Prospectus dated 8 July 2021 (the "**2021 CGMFL Rates Base Prospectus**") (which is published on the website of Euronext Dublin at <https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202107/8073b5d3-2fc9-42ff-80ad-ec196405aeb2.PDF>) as supplemented by a Rates Base Prospectus Supplement (No.1) dated 30 July 2021 (the "**2021 CGMFL Rates BP Supplement No.1**") (which is published on the website of Euronext Dublin at <https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202107/0c37e98d-806d-4768-aa7f-901e1c03402a.PDF>), a Rates Base Prospectus Supplement (No.3) dated 23 September 2021 (the "**2021 CGMFL Rates BP Supplement No.3**") (which is published on the website of Euronext Dublin at <https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202109/871fc40e-5f0f-4a25-b565-441ac20b3259.PDF>), a Rates Base Prospectus Supplement (No.6) dated 1 December 2021 (the "**2021 CGMFL Rates BP Supplement No.6**") (which is published on the website of Euronext Dublin at <https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202112/871fc40e-5f0f-4a25-b565-441ac20b3259.PDF>);

[1.amazonaws.com/202112/c1cf2388-0cad-4810-aad1-570ce89e3677.PDF](https://www.amazonaws.com/202112/c1cf2388-0cad-4810-aad1-570ce89e3677.PDF)), a Rates Base Prospectus Supplement (No.7) dated 1 February 2022 (the "**2021 CGMFL Rates BP Supplement No.7**") (which is published on the website of Euronext Dublin at <https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202202/f21879b8-73d0-4e68-ae3-2c0c8c8b1850.PDF>), a Rates Base Prospectus Supplement (No.8) dated 4 February 2022 (the "**2021 CGMFL Rates BP Supplement No.8**") (which is published on the website of Euronext Dublin at <https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202202/e5bb1cce-5457-47e9-9fb4-dde2ccc8702d.PDF>) and a Rates Base Prospectus Supplement (No.11) dated 24 May 2022 (the "**2021 CGMFL Rates BP Supplement No.11**") (which is published on the website of Euronext Dublin at <https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202205/c6b75d02-0808-47ec-9efc-b3695e81b5d6.PDF>);

- (4) the CGMFL Rates Base Prospectus dated 8 July 2022 (the "**2022 CGMFL Rates Base Prospectus**") (which is published on the website of Euronext Dublin at <https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202207/3092ef8c-2b10-4432-bdd7-02a9e14acf22.PDF>) as supplemented by a Rates Base Prospectus Supplement (No.3) dated 16 September 2022 (the "**2022 CGMFL Rates BP Supplement No.3**") (which is published on the website of Euronext Dublin at <https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202209/2e739422-fedd-4502-855a-aa8110712a19.PDF>), a Rates Base Prospectus Supplement (No.9) dated 15 March 2023 (the "**2022 CGMFL Rates BP Supplement No.9**") (which is published on the website of Euronext Dublin at <https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202303/a8726541-bad2-48cd-bb06-c8d09cd10202.pdf>) and a Rates Base Prospectus Supplement (No.11) dated 24 May 2023 (the "**2022 CGMFL Rates BP Supplement No.11**") (which is published on the website of Euronext Dublin at <https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202305/4a15475c-0953-423b-a0ff-6e8439e4ea7f.pdf>);
- (5) the CGMFL Rates Base Prospectus dated 7 July 2023 (the "**2023 CGMFL Rates Base Prospectus**") (which is published on the website of Euronext Dublin at <https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202307/7cfe5a7c-c08d-475e-b9cb-9e6de8ed3f49.pdf>) as supplemented by a Rates Base Prospectus Supplement (No.2) dated 22 August 2023 (the "**2023 CGMFL Rates BP Supplement No.2**") (which is published on the website of Euronext Dublin at <https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202308/2651131a-d60e-4acd-96a8-fcd05a47e93b.pdf>), a Rates Base Prospectus Supplement (No.4) dated 31 October 2023 (the "**2023 CGMFL Rates BP Supplement No.4**") (which is published on the website of Euronext Dublin at <https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202310/c4623a74-c385-4af8-ae92-48381148f284.PDF>), a Rates Base Prospectus Supplement (No.6) dated 30 January 2024 (the "**2023 CGMFL Rates BP Supplement No.6**") (which is published on the website of Euronext Dublin at <https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202401/d7f94fcf-d687-4da5-a459-2385d4aaccbb.pdf>), a Rates Base Prospectus Supplement (No.7) dated 13 March 2024 (the "**2023 CGMFL Rates BP Supplement No.7**") (which is published on the website of Euronext Dublin at <https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202403/1feaba64-edc9-4313-ba66-4e37c6a54171.pdf>) and a Rates Base Prospectus Supplement (No.8) dated 30 April 2024 (the "**2023 CGMFL Rates BP Supplement No.8**") (which is published on the website of Euronext Dublin at <https://ise-prodnr-eu-west-1-data-integration.s3-eu-west-1.amazonaws.com/202404/d9737926-42b8-43d1-9ad1-60ac7d230545.pdf>);

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		<b>Page(s)</b>
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(b)	Section F.2 – Schedules to the Terms and Conditions of the Notes	375-654
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(d)	Section F.4 – Pro Forma Pricing Supplement	777-891
2.	<b><i>As set out in the 2019 CGMFL Rates BP Supplement No.1:</i></b>	
		<b>Page(s)</b>
	Information relating to the CGMFL Rates Base Prospectus	
(a)	Schedule 5 – Amendments to the Terms and Conditions of the Notes	81-84
3.	<b><i>As set out in the 2019 CGMFL Rates BP Supplement No.3:</i></b>	
		<b>Page(s)</b>
	Information relating to the CGMFL Rates Base Prospectus	
(a)	Schedule 2 – Amendments to the Terms and Conditions of the Notes	81
4.	<b><i>As set out in the 2019 CGMFL Rates BP Supplement No.5:</i></b>	
		<b>Page(s)</b>
	Information relating to the CGMFL Rates Base Prospectus	
(a)	Schedule 3 – Amendments to the Valuation and Settlement Schedule	87
(b)	Schedule 4 – Amendments to the Pro Forma Final Terms	88
(c)	Schedule 5 – Amendments to the Pro Forma Pricing Supplement	89
5.	<b><i>As set out in the 2020 CGMFL Rates Base Prospectus:</i></b>	
		<b>Page(s)</b>
(a)	Section G.1 - General Conditions of the Notes	262-307
(b)	Section G.2 – Schedules to the Terms and Conditions of the Notes	308-588
(c)	Section G.3 – Pro Forma Final Terms	589-716
(d)	Section G.4 – Pro Forma Pricing Supplement	717-837
6.	<b><i>As set out in the 2020 CGMFL Rates BP Supplement No.5:</i></b>	
		<b>Page(s)</b>
	Information relating to the CGMFL Rates Base Prospectus	
(a)	Schedule 7 – Amendments to the Pro Forma Final Terms	26-28
(b)	Schedule 8 – Amendments to the Pro Forma Pricing Supplement	29
7.	<b><i>As set out in the 2020 CGMFL Rates BP Supplement No.7:</i></b>	
		<b>Page(s)</b>
	Information relating to the CGMFL Rates Base Prospectus	
(a)	Schedule 14 – Amendments to the General Conditions of the Notes	80-85

(b)	Schedule 15 – Amendments to the Rate Conditions	86
(c)	Schedule 16 – Amendments to the Credit Linked Conditions	87-99
(d)	Schedule 17 – Amendments to the Valuation and Settlement Schedule	100-124
(e)	Schedule 18 – Amendments to the Pro Forma Final Terms	125-159
(f)	Schedule 19 – Amendments to the Pro Forma Pricing Supplement	160-185
8.	<i>As set out in the 2020 CGMFL Rates BP Supplement No.8:</i>	
		<b>Page(s)</b>
	Information relating to the CGMFL Rates Base Prospectus	
(a)	Schedule 5 – Amendments to the Inflation Index Conditions	14
(b)	Schedule 6 – Amendments to the Valuation and Settlement Schedule	15-16
(c)	Schedule 7 – Amendments to the Pro Forma Final Terms	17-19
(d)	Schedule 8 – Amendments to the Pro Forma Pricing Supplement	20-22
9.	<i>As set out in the 2021 CGMFL Rates Base Prospectus:</i>	
		<b>Page(s)</b>
(a)	Section G.1 – General Conditions of the Notes	294-339
(b)	Section G.2 – Schedules to the Terms and Conditions of the Notes	340-635
(c)	Section G.3 – Pro Forma Final Terms	636-772
(d)	Section G.4 – Pro Forma Pricing Supplement	773-899
10.	<i>As set out in the 2021 CGMFL Rates BP Supplement No.1:</i>	
		<b>Page(s)</b>
	Information relating to the CGMFL Rates Base Prospectus	
(a)	Schedule 3 – Amendments to the General Conditions of the Notes	11
11.	<i>As set out in the 2021 CGMFL Rates BP Supplement No.3:</i>	
		<b>Page(s)</b>
	Information relating to the CGMFL Rates Base Prospectus	
(a)	Schedule 4 – Amendments to the Valuation and Settlement Schedule	16-18
(b)	Schedule 5 – Amendments to the Pro Forma Final Terms	19-22
(c)	Schedule 6 – Amendments to the Pro Forma Pricing Supplement	23-26
12.	<i>As set out in the 2021 CGMFL Rates BP Supplement No.6:</i>	
		<b>Page(s)</b>
	Information relating to the CGMFL Rates Base Prospectus	
(a)	Schedule 8 – Amendments to the Pro Forma Final Terms	28
(b)	Schedule 9 – Amendments to the Pro Forma Pricing Supplement	29
13.	<i>As set out in the 2021 CGMFL Rates BP Supplement No.7:</i>	
		<b>Page(s)</b>
	Information relating to the CGMFL Rates Base Prospectus	
(a)	Schedule 3 – Amendments to the Pro Forma Final Terms	13-14
14.	<i>As set out in the 2021 CGMFL Rates BP Supplement No.8:</i>	
		<b>Page(s)</b>

	Information relating to the CGMFL Rates Base Prospectus	
(a)	Schedule 3 – Amendments to the General Conditions	32
(b)	Schedule 4 – Amendments to Underlying Schedule 2 (Rate Conditions)	33-35
(c)	Schedule 5 – Amendments to Valuation and Settlement Schedule	36-57
(d)	Schedule 6 – Amendments to the Pro Forma Final Terms	58-86
(e)	Schedule 7 – Amendments to the Pro Forma Pricing Supplement	87-113
15.	<b><i>As set out in the 2021 CGMFL Rates BP Supplement No.11:</i></b>	
		<b>Page(s)</b>
	Information relating to the CGMFL Rates Base Prospectus	
(a)	Schedule 5 – Amendments to the Valuation and Settlement Schedule	34-35
(b)	Schedule 6 – Amendments to the Pro Forma Final Terms	36
(c)	Schedule 7 – Amendments to the Pro Forma Pricing Supplement	37
16.	<b><i>As set out in the 2022 CGMFL Rates Base Prospectus:</i></b>	
		<b>Page(s)</b>
(a)	Section G.1 – General Conditions of the Notes	345-396
(b)	Section G.2 – Schedules to the Terms and Conditions of the Notes	397-749
(c)	Section G.3 – Pro Forma Final Terms	750-908
(d)	Section G.4 – Pro Forma Pricing Supplement	909-1067
17.	<b><i>As set out in the 2022 CGMFL Rates BP Supplement No.3:</i></b>	
		<b>Page(s)</b>
	Information relating to the CGMFL Rates Base Prospectus	
(a)	Schedule 1 – Amendments to the Pro Forma Final Terms	8
(b)	Schedule 2 – Amendments to the Pro Forma Pricing Supplement	9
18.	<b><i>As set out in the 2022 CGMFL Rates BP Supplement No.9:</i></b>	
		<b>Page(s)</b>
	Information relating to the CGMFL Rates Base Prospectus	
(a)	Schedule 2 – Amendments to Base Prospectus	15
19.	<b><i>As set out in the 2022 CGMFL Rates BP Supplement No.11:</i></b>	
		<b>Page(s)</b>
	Information relating to the CGMFL Rates Base Prospectus	
(a)	Schedule 4 – Amendments to the Pro Forma Final Terms	24
(b)	Schedule 5 – Amendments to the Pro Forma Pricing Supplement	25
20.	<b><i>As set out in the 2023 CGMFL Rates Base Prospectus:</i></b>	
		<b>Page(s)</b>
(a)	Section H.1 – General Conditions of the Notes	382-454
(b)	Section H.2 – Schedules to the Terms and Conditions of the Notes	455-937
(c)	Section H.3 – Pro Forma Final Terms	938-1159
(d)	Section H.4 – Pro Forma Pricing Supplement	1160-1382
21.	<b><i>As set out in the 2023 CGMFL Rates BP Supplement No.2:</i></b>	

	<b>Page(s)</b>
Information relating to the CGMFL Rates Base Prospectus	
(a) Schedule 1 – Amendments to the Credit Linked Conditions (2014 Reference Entity)	16
(b) Schedule 2 – Amendments to the Credit Linked Conditions (2003 Reference Entity)	17
(c) Schedule 3 – Amendments to the Valuation and Settlement Schedule	18-19
22. <i>As set out in the 2023 CGMFL Rates BP Supplement No.4:</i>	
	<b>Page(s)</b>
Information relating to the CGMFL Rates Base Prospectus	
(a) Schedule 3 – Amendments to Valuation and Settlement Schedule	12-13
(b) Schedule 4 – Pro Forma Final Terms	14-16
(c) Schedule 5 – Pro Forma Pricing Supplement	17-19
23. <i>As set out in the 2023 CGMFL Rates BP Supplement No.6:</i>	
	<b>Page(s)</b>
Information relating to the CGMFL Rates Base Prospectus	
(a) Schedule 2 – Amendments to General Conditions of the Securities	12
24. <i>As set out in the 2023 CGMFL Rates BP Supplement No.7:</i>	
	<b>Page(s)</b>
Information relating to the CGMFL Rates Base Prospectus	
(a) Schedule 6 – Amendments to the General Conditions of the Notes	26-28
(b) Schedule 7 – Amendments to the Valuation and Settlement Schedule	29-36
(c) Schedule 8 – Amendments to the Pro Forma Final Terms	37-45
(d) Schedule 9 – Amendments to the Pro Forma Pricing Supplement	46-54
25. <i>As set out in the 2023 CGMFL Rates BP Supplement No.8:</i>	
	<b>Page(s)</b>
Information relating to the CGMFL Rates Base Prospectus	
(a) Schedule 1 – Amendments to the Valuation and Settlement Schedule	11-14

## SCHEDULE 4

### AMENDMENTS TO SECTION G.2 – ISSUE OF SECURITIES

The section G.2 of the Base Prospectus entitled "*Issue of Securities*" on pages 259 to 260 of the Base Prospectus shall be amended as follows:

The subsection entitled "*Fungible issues of Non-Exempt Securities for which the terms and conditions are set out in a Previous Base Prospectus*" shall be amended by insertion of the following paragraphs before the paragraph beginning with "[*Use this paragraph if the first Tranche of Securities was issued under the July 2024 Rates Base Prospectus*:":

"[*Use this paragraph if the first Tranche of Securities was issued under the 2019 Citigroup Inc./CGMHI/CGMFL Rates Base Prospectus*: For the purposes hereof, "**Original Base Prospectus**" means the [Citigroup Inc./CGMHI/CGMFL] Rates Base Prospectus relating to the Programme dated 19 July 2019, as supplemented by a Supplement (No.1) dated 23 August 2019 ("**Supplement to the Original Base Prospectus No.1**"), a Supplement (No.3) dated 10 October 2019 ("**Supplement to the Original Base Prospectus No.3**") and a Supplement (No.5) dated 8 November 2019 ("**Supplement to the Original Base Prospectus No.5**") and, together with Supplement No.1 and a Supplement No.3, the "**Supplements to the Original Base Prospectus**".]

[*Use this paragraph if the first Tranche of Securities was issued under the 2020 Citigroup Inc. Rates Base Prospectus*: For the purposes hereof, "**Original Base Prospectus**" means the Citigroup Inc. Rates Base Prospectus relating to the Programme dated 8 July 2020, as supplemented by a Supplement (No.4) dated 17 November 2020 ("**Supplement to the Original Base Prospectus No.4**"), a Supplement (No.6) dated 16 March 2021 ("**Supplement to the Original Base Prospectus No.6**") and a Supplement (No.7) dated 27 April 2021 ("**Supplement to the Original Base Prospectus No.7**" and, together with Supplement No.4 and Supplement No.6, the "**Supplements to the Original Base Prospectus**".]

[*Use this paragraph if the first Tranche of Securities was issued under the 2020 CGMHI/CGMFL Rates Base Prospectus*: For the purposes hereof, "**Original Base Prospectus**" means the [CGMHI/CGMFL] Rates Base Prospectus relating to the Programme dated 8 July 2020, as supplemented by a Supplement (No.5) dated 17 November 2020 ("**Supplement to the Original Base Prospectus No.5**"), a Supplement (No.7) dated 16 March 2021 ("**Supplement to the Original Base Prospectus No.7**") and a Supplement (No.8) dated 27 April 2021 ("**Supplement to the Original Base Prospectus No.8**" and, together with Supplement No.5 and Supplement No.7, the "**Supplements to the Original Base Prospectus**".]

[*Use this paragraph if the first Tranche of Securities was issued under the 2021 Citigroup Inc. Rates Base Prospectus*: For the purposes hereof, "**Original Base Prospectus**" means the Citigroup Inc. Rates Base Prospectus relating to the Programme dated 8 July 2021, as supplemented by a Supplement (No.1) dated 30 July 2021 ("**Supplement to the Original Base Prospectus No.1**"), a Supplement (No.3) dated 23 September 2021 ("**Supplement to the Original Base Prospectus No.3**"), a Supplement (No.5) dated 1 December 2021 ("**Supplement to the Original Base Prospectus No.5**"), a Supplement (No.6) dated 1 February 2022 ("**Supplement to the Original Base Prospectus No.6**"), a Supplement (No.7) dated 4 February 2022 ("**Supplement to the Original Base Prospectus No.7**") and a Supplement (No.10) dated 24 May 2022 ("**Supplement to the Original Base Prospectus No.10**" and, together with Supplement No.1, Supplement No.3, Supplement No.5, Supplement No.6 and a Supplement No.7, the "**Supplements to the Original Base Prospectus**".]

[*Use this paragraph if the first Tranche of Securities was issued under the 2021 CGMHI Rates Base Prospectus*: For the purposes hereof, "**Original Base Prospectus**" means the CGMHI Rates Base Prospectus relating to the Programme dated 8 July 2021, as supplemented by a Supplement (No.1) dated 30 July 2021 ("**Supplement to the Original Base Prospectus No.1**"), a Supplement (No.3) dated 23 September 2021 ("**Supplement to the Original Base Prospectus No.3**"), a Supplement (No.5) dated 1 December 2021 ("**Supplement to the Original Base Prospectus No.5**"), a Supplement (No.6) dated 1

February 2022 ("**Supplement to the Original Base Prospectus No.6**"), a Supplement (No.7) dated 4 February 2022 ("**Supplement to the Original Base Prospectus No.7**") and a Supplement (No.10) dated 24 May 2022 ("**Supplement to the Original Base Prospectus No.10**"and, together with Supplement No.1, Supplement No.3, Supplement No.5, Supplement No.6 and Supplement No.7, the "**Supplements to the Original Base Prospectus**").]

[Use this paragraph if the first Tranche of Securities was issued under the 2021 CGMFL Rates Base Prospectus: For the purposes hereof, "**Original Base Prospectus**" means the CGMFL Rates Base Prospectus relating to the Programme dated 8 July 2021, as supplemented by a Supplement (No.1) dated 30 July 2021 ("**Supplement to the Original Base Prospectus No.1**"), a Supplement (No.3) dated 23 September 2021 ("**Supplement to the Original Base Prospectus No.3**"), a Supplement (No.6) dated 1 December 2021 ("**Supplement to the Original Base Prospectus No.6**"), a Supplement (No.7) dated 1 February 2022 ("**Supplement to the Original Base Prospectus No.7**"), a Supplement (No.8) dated 4 February 2022 ("**Supplement to the Original Base Prospectus No.8**") and a Supplement (No.11) dated 24 May 2022 ("**Supplement to the Original Base Prospectus No.11**"and, together with Supplement No.1, Supplement No.3, Supplement No.6, Supplement No.7 and Supplement No.8, the "**Supplements to the Original Base Prospectus**").]

[Use this paragraph if the first Tranche of Securities was issued under the 2022 Citigroup Inc./CGMHI/CGMFL Rates Base Prospectus: For the purposes hereof, "**Original Base Prospectus**" means the [Citigroup Inc./CGMHI/CGMFL] Rates Base Prospectus relating to the Programme dated 8 July 2022, as supplemented by a Supplement (No.3) dated 16 September 2022 ("**Supplement to the Original Base Prospectus No.3**"), a Supplement (No.9) dated 15 March 2023 ("**Supplement to the Original Base Prospectus No.9**") and a Supplement (No.11) dated 24 May 2023 ("**Supplement to the Original Base Prospectus No.11**"and, together with Supplement No.3 and a Supplement No.9, the "**Supplements to the Original Base Prospectus**").]

[Use this paragraph if the first Tranche of Securities was issued under the 2023 Citigroup Inc. Rates Base Prospectus: For the purposes hereof, "**Original Base Prospectus**" means the Citigroup Inc. Rates Base Prospectus relating to the Programme dated 7 July 2023, as supplemented by a Supplement (No.2) dated 22 August 2023 ("**Supplement to the Original Base Prospectus No.2**"), a Supplement (No.3) dated 31 October 2023 ("**Supplement to the Original Base Prospectus No.3**"), a Supplement (No.5) dated 30 January 2024 ("**Supplement to the Original Base Prospectus No.5**"), a Supplement (No.6) dated 13 March 2024 ("**Supplement to the Original Base Prospectus No.6**") and a Supplement (No.7) dated 30 April 2024 ("**Supplement to the Original Base Prospectus No.7**" and, together with Supplement No.2, Supplement No.3, Supplement No.5 and Supplement No.6, the "**Supplements to the Original Base Prospectus**").]

[Use this paragraph if the first Tranche of Securities was issued under the 2023 CGMHI/CGMFL Rates Base Prospectus: For the purposes hereof, "**Original Base Prospectus**" means the [CGMHI/CGMFL] Rates Base Prospectus relating to the Programme dated 7 July 2023, as supplemented by a Supplement (No.2) dated 22 August 2023 ("**Supplement to the Original Base Prospectus No.2**"), a Supplement (No.4) dated 31 October 2023 ("**Supplement to the Original Base Prospectus No.4**"), a Supplement (No.6) dated 30 January 2024 ("**Supplement to the Original Base Prospectus No.6**"), a Supplement (No.7) dated 13 March 2024 ("**Supplement to the Original Base Prospectus No.7**") and a Supplement (No.8) dated 30 April 2024 ("**Supplement to the Original Base Prospectus No.8**" and, together with Supplement No.2, Supplement No.4, Supplement No.6 and Supplement No.7, the "**Supplements to the Original Base Prospectus**").]

## SCHEDULE 5

### AMENDMENTS TO SECTION H.3 – SCHEDULES TO THE TERMS AND CONDITIONS OF THE SECURITIES

Section H.3 entitled "*Schedules to the Terms and Conditions of the Securities*" on pages 620 to 1397 of the Base Prospectus is updated as follows:

1. The introductory paragraph and sub-paragraphs (a) and (b) of Valuation and Settlement Condition 4.11 (*Inflation Linked Interest Securities*) in Part A of the Valuation and Settlement Schedule for Notes and Certificates in the Valuation and Settlement Schedule on pages 1269 to 1270 of the Base Prospectus are updated as follows:

#### "4.11 Inflation Linked Interest Securities

Where the Securities are expressed in the applicable Issue Terms to be Inflation Linked Securities and the applicable Issue Terms specify the Inflation Linked Interest Securities Provisions to be applicable to the Securities ("**Inflation Linked Interest Securities**"), the definitions and provisions set out in this Valuation and Settlement Condition 4.11 (the "**Inflation Linked Interest Securities Provisions**") shall apply.

##### (a) Inflation Interest Rate

The Interest Rate (the "**Inflation Interest Rate**") for each Interest Period and/or Interest Payment Date to which the ~~Inflation Linked Interest~~ Digital Securities Provisions apply (as specified in the applicable Issue Terms) will be determined by the Calculation Agent by reference to the following formula:

$$\text{Specified Fixed Rate} \times \text{IL} \frac{\text{Inflation Interest}}{\text{Adjustment Ratio}}$$

PROVIDED HOWEVER, that if (x) a Maximum Interest Amount is specified in respect of such Interest Payment Date in the applicable Issue Terms, then such Interest Amount is subject to such maximum amount (a cap); (y) a Minimum Interest Amount is specified in respect of such Interest Payment Date in the applicable Issue Terms, then such Interest Amount is subject to such minimum amount (a floor); or (z) a Maximum Interest Amount and a Minimum Interest Amount is specified in respect of such Interest Payment Date in the applicable Issue Terms, then such Interest Amount is subject to such maximum amount and a minimum amount (a collar).

##### (b) Definitions

"**ILI Adjustment Ratio**" means, in respect of an Interest Period, the ILI Inflation Level for such Interest Period divided by the Initial ILI Inflation Level.

"**ILI Index**" means any Underlying which is an Inflation Index and is designated as the Relevant Inflation Index in the applicable Issue Terms.

"**ILI Inflation Level**" means, for the purposes of determining the Inflation Interest Rate in respect of an Interest Period, the Underlying Closing Level of the ILI Index on the relevant ILI Valuation Date.

"**ILI Valuation Date**" means, in respect of an Interest Period, the date specified as such in the applicable Issue Terms. Such date shall be deemed to be a Valuation Date for the purposes of Valuation and Settlement Valuation and Settlement Condition 2 (Underlying

Valuation Provisions and Fallback Provisions for Securities other than Underlying Linked Securities) and the relevant Underlying Schedule.

**"Initial ILI Inflation Level"** means, for the purposes of determining the Inflation Interest Rate, either (i) if the Initial ILI Inflation Level is specified in the applicable Issue Terms to be "As specified in Valuation and Settlement Condition 4.11(b)", the Underlying Closing Level of the ILI Index on the Initial ILI Valuation Date or (ii) the level specified as such in the applicable Issue Terms.

**"Initial ILI Valuation Date"** means the date specified as such in the applicable Issue Terms. Such date shall be deemed to be a Valuation Date for the purposes of Valuation and Settlement Valuation and Settlement 2 (Underlying Valuation Provisions and Fallback Provisions for Securities other than Underlying Linked Securities) and the relevant Underlying Schedule.

**"Specified Fixed Rate"** means, in respect of an Interest Period, the rate specified as such for such Interest Period in the applicable Issue Terms.

2. The definitions listed below from Valuation and Settlement Condition 7(b) (*Inflation Linked Redemption Securities*) in Part A of the Valuation and Settlement Schedule for Notes and Certificates in the Valuation and Settlement Schedule on pages 1316 to 1317 of the Base Prospectus are updated as follows:

**"ILR Index"** means any Underlying which is an Inflation Index and is designated as the **Relevant Inflation** ILR Index in the applicable Issue Terms."

**"ILR Adjustment Ratio"** for the purposes of calculating the Redemption Amount means the Final ILR Inflation Level divided by the Initial ILR Inflation Level."

## SCHEDULE 6

### AMENDMENTS TO SECTION H.4 – FORM OF FINAL TERMS – NOTES AND CERTIFICATES

Section H.4 of the Base Prospectus entitled "*Form of Final Terms – Notes and Certificates*" on pages 1398 to 1725 of the Base Prospectus is updated as follows:

1. Sub-paragraph (B) under the heading "Inflation Index/Indices where Daily Publication applies" in Item 13.A(iii) (*Elections in respect of each type of Underlying*) of Part A on pages 1422 to 1423 of the Base Prospectus is updated as follows:

"(B) Additional Adjustment Event(s): [Inflation Index Condition 4 of Part B of the Inflation Index Conditions: Not Applicable/Applicable]

*[If Inflation Index Condition 4 is Applicable:*

Early Termination Option: [Not Applicable/Applicable]

Early Termination Amount: [Fair Market Value] [Principal Amount plus accrued interest (if any) [at maturity] [with Holder Put Option]] [Principal Amount plus Option Value plus Option Value Accrued Interest (if any) at maturity [with Holder Put Option]] [Monetisation with Holder Put Option]] [Best of Amount] [Amortised Face Amount] (*Specify for Zero Coupon Securities*) [Zero Coupon Amortised Face Amount] (*Specify for Single Name CLNs or Linear Basket CLNs which are Zero Coupon Securities unless a different amount is appropriate*) [Index Skew Early Termination Amount] [[*Other*] (*specify an amount only*)]]

[Deduction of Hedge Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]]

[Deduction of Issuer Costs and Hedging and Funding Costs: [Applicable/Not Applicable] (*specify if Fair Market Value (itself or as part of a broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement: [Applicable/Not Applicable] (*Specify if Fair Market Value is applicable*)]

[Additional Costs on account of Early Termination: [Applicable/Not Applicable]]".

2. Item 14(v)(I) (*Provisions relating to the rate or amount of interest due – Inflation Linked Interest*) of Part A on pages 1520 to 1521 of the Base Prospectus is updated as follows:

"(I) Inflation Linked Interest Securities Provisions: [Applicable[, subject provided in item [14(v)(R) (*Global Interest Floor Securities Provisions*)] [14(v)(S) (*Auto Floor Securities Provisions*)] [14(v)(T) (*Global Interest Cap Securities Provisions*)] [14(v)(U) (*Auto Cap Securities Provisions*)] [14(v)(V) (*Restructure Interest Rate Securities Provisions*)] [, subject as provided in

Valuation and Settlement Condition 9 (*Dual Currency Securities*) [14(v)(X) (*Interest Rollup*)]

[Not Applicable]

(If not applicable, delete the remaining subparagraph of this paragraph)

I. Interest Payment Date(s) to which the Inflation Linked Interest Securities Provisions apply: [●] [in each [year] [month] from, and including, [●] to and including, [●]] [adjusted in accordance with [specify Business Day Convention]/not adjusted] [PROVIDED THAT the Inflation Linked Interest Securities Provisions only apply to the Interest Payment Date(s) where the related Interest Period falls during the [Initial Interest Basis Period] [the Changed Interest Basis Period beginning on (and including) the Lock-in Date [[●]/ immediately succeeding Lock-in Event [1][2][3] [●]]]

II. Interest Period End Date(s): [Each] [Interest Payment Date(s)/ [●]] [in each [year] [month] from, and including, [●] to and including, [●]] [adjusted in accordance with [specify Business Day Convention]/not adjusted] [Not Applicable]

~~III.~~ Specified Fixed Rate: [●]

~~III.~~IV. ILI Index: [Specify Underlying]

~~IV.~~V. Initial ILI Inflation Level: [As specified in Valuation and Settlement Condition 4.11(b)] [●]

~~V.~~VI. Initial ILI Valuation Date: [[specify][, for which purpose, Valuation Roll is [●]] [Not Applicable]

~~VI.~~VII. ILI Valuation Date: [In respect of an Interest Period,] [specify] [, for which purpose, Valuation Roll is [●]]

~~VII.~~VIII. DCF: [30/60]  
[Actual/Actual] [(ICMA)] (ISDA)]  
[Actual/365 (Fixed)]  
[Actual/365 (Sterling)]  
[Actual/360]  
[30E/360] [Eurobond Basis]  
[30E/360 (ISDA)]  
[1/1]

[Determination Dates: [●] in each year (*Insert regular interest payment dates, ignoring issue date or scheduled maturity date in the case of a long or short first or last coupon. N.B. only relevant where Day*

Count Fraction is Actual/Actual (ICMA))] [Not Applicable]]

(Insert if not specified elsewhere)

IX. Maximum  
Interest  
Amount:

[[●] per Calculation Amount] [Not Applicable]

~~VIII.~~X. Minimum  
Interest  
Amount:

[[●] per Calculation Amount] [Not Applicable]".

## SCHEDULE 7

### AMENDMENTS TO SECTION H.5 – FORM OF PRICING SUPPLEMENT – NOTES AND CERTIFICATE

Section H.5 of the Base Prospectus entitled "*Form of Pricing Supplement – Notes and Certificates*" on pages 1726 to 2047 of the Base Prospectus is updated as follows:

1. Sub-paragraph (B) under the heading "Inflation Index/Indices where Daily Publication applies" in Item 13.A(iii) (*Elections in respect of each type of Underlying*) of Part A on pages 1751 to 1752 of the Base Prospectus is updated as follows:

"(B) Additional Adjustment [Inflation Index Condition 4 of Part B of the  
Event(s): Inflation Index Conditions: Not  
Applicable/Applicable]

[*If Inflation Index Condition 4 is Applicable:*

Early Termination Option: [Not  
Applicable/Applicable]

Early Termination Amount: [Fair Market Value]  
[Principal Amount plus accrued interest (if any) [at  
maturity] [with Holder Put Option]] [Principal  
Amount plus Option Value plus Option Value  
Accrued Interest (if any) at maturity [with Holder  
Put Option]] [Monetisation with Holder Put  
Option]] [Best of Amount] [Amortised Face  
Amount] (*Specify for Zero Coupon Securities*) [Zero  
Coupon Amortised Face Amount] (*Specify for  
Single Name CLNs or Linear Basket CLNs which  
are Zero Coupon Securities unless a different  
amount is appropriate*) [Index Skew Early  
Termination Amount] [[*Other*] (*specify an amount  
only*)]]

[Deduction of Hedge Costs: [Applicable/Not  
Applicable] (*specify if Fair Market Value (itself or  
as part of a broader calculation) is applicable*)]]

[Deduction of Issuer Costs and Hedging and  
Funding Costs: [Applicable/Not Applicable]  
(*specify if Fair Market Value (itself or as part of a  
broader calculation) is applicable*)]

[Pro Rata Issuer Cost Reimbursement:  
[Applicable/Not Applicable] (*Specify if Fair Market  
Value is applicable*)]

[Additional Costs on account of Early Termination:  
[Applicable/Not Applicable]]".

2. Item 14(vi)(I) (*Provisions relating to the rate or amount of interest due – Inflation Linked Interest*) of Part A on pages 1855 to 1856 of the Base Prospectus is updated as follows:

"(I) Inflation Linked [Applicable[, subject provided in item [14(vi)(R)  
Interest Securities (*Global Interest Floor Securities Provisions*)]  
Provisions: [14(vi)(S) (*Auto Floor Securities Provisions*)]  
[14(vi)(T) (*Global Interest Cap Securities  
Provisions*)] [14(vi)(U) (*Auto Cap Securities*

Provisions)] [14(vi)(V) (Restructure Interest Rate Securities Provisions)] [, subject as provided in Valuation and Settlement Condition 9 (Dual Currency Securities)] [14(vi)(X) (Interest Rollup)]

[Not Applicable]

(If not applicable, delete the remaining subparagraph of this paragraph)

I. Interest Payment Date(s) to which the Inflation Linked Interest Securities Provisions apply: [●] [in each [year] [month] from, and including, [●] to and including, [●]] [adjusted in accordance with [specify Business Day Convention]/not adjusted] [PROVIDED THAT the Inflation Linked Interest Securities Provisions only apply to the Interest Payment Date(s) where the related Interest Period falls during the [Initial Interest Basis Period] [the Changed Interest Basis Period beginning on (and including) the Lock-in Date [[●]/ immediately succeeding Lock-in Event [1][2][3] [●]]]

II. Interest Period End Date(s): [Each] [Interest Payment Date(s)/ [●]] [in each [year] [month] from, and including, [●] to and including, [●]] [adjusted in accordance with [specify Business Day Convention]/not adjusted]] [Not Applicable]

~~III.~~ Specified Fixed Rate: [●]

~~III-IV.~~ ILI Index: [Specify Underlying]

~~IV-V.~~ Initial ILI Inflation Level: [As specified in Valuation and Settlement Condition 4.11(b)] [●]

~~V-VI.~~ Initial ILI Valuation Date: [[specify][, for which purpose, Valuation Roll is [●]] [Not Applicable]

~~VI-VII.~~ ILI Valuation Date: [In respect of an Interest Period,] [specify] [, for which purpose, Valuation Roll is [●]]

~~VII-VIII.~~ DCF: [30/60]  
[Actual/Actual] [(ICMA) (ISDA)]  
[Actual/365 (Fixed)]  
[Actual/365 (Sterling)]  
[Actual/360]  
[30E/360] [Eurobond Basis]  
[30E/360 (ISDA)]  
[1/1]

[Determination Dates: [●] in each year (Insert regular interest payment dates, ignoring issue date

or scheduled maturity date in the case of a long or short first or last coupon. N.B. only relevant where Day Count Fraction is Actual/Actual (ICMA)) [Not Applicable]

(Insert if not specified elsewhere)

IX. Maximum  
Interest  
Amount:

[[●] per Calculation Amount] [Not Applicable]

~~VIII.~~X. Minimum  
Interest  
Amount:

[[●] per Calculation Amount] [Not Applicable]".