Form 5500

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Annual Return/Report of Employee Benefit Plan

This form is required to be filed for employee benefit plans under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and sections 6057(b) and 6058(a) of the Internal Revenue Code (the Code).

▶ **Complete all entries in accordance with the instructions to the Form 5500.**

OMB Nos. 1210-0110
1210-0089

2024

This Form is Open to Public Inspection

Part I Annual Report Identification Information

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024

A This return/report is for:
- [ ] a multiemployer plan
- [ ] a multiple-employer plan (Filers checking this box must provide participating employer information in accordance with the form instructions.)
- [X] a single-employer plan
- [ ] a DFE (specify) ____

B This return/report is:
- [ ] the first return/report
- [ ] the final return/report
- [ ] an amended return/report
- [ ] a short plan year return/report (less than 12 months)

C If the plan is a collectively-bargained plan, check here. . . . . ▶ [ ]

D Check box if filing under:
- [X] Form 5558
- [ ] automatic extension
- [ ] the DFVC program
- [ ] special extension (enter description)

E If this is a retroactively adopted plan permitted by SECURE Act section 201, check here. . . . . ▶ [ ]

Part II Basic Plan Information—enter all requested information

1a Name of plan
THE CITIGROUP PENSION PLAN

1b Three-digit plan number (PN) ▶ 020

1c Effective date of plan 07/01/1959

2a Plan sponsor's name (employer, if for a single-employer plan)
Mailing address (include room, apt., suite no. and street, or P.O. Box)
City or town, state or province, country, and ZIP or foreign postal code (if foreign, see instructions)
CITIGROUP INC.

750 WASHINGTON BLVD 7TH FLOOR
STAMFORD, CT 06901

2b Employer Identification Number (EIN) 52-1568099

2c Plan Sponsor's telephone number 718-248-1031

2d Business code (see instructions) 523900

Caution: A penalty for the late or incomplete filing of this return/report will be assessed unless reasonable cause is established.

Under penalties of perjury and other penalties set forth in the instructions, I declare that I have examined this return/report, including accompanying schedules, statements and attachments, as well as the electronic version of this return/report, and to the best of my knowledge and belief, it is true, correct, and complete.

SIGN HERE	Filed with authorized/valid electronic signature.	10/10/2025	HOWARD SZANZER
	Signature of plan administrator	Date	Enter name of individual signing as plan administrator
SIGN HERE	Filed with authorized/valid electronic signature.	10/10/2025	JEANNINE HYMAN
	Signature of employer/plan sponsor	Date	Enter name of individual signing as employer or plan sponsor
SIGN HERE			
	Signature of DFE	Date	Enter name of individual signing as DFE

3a Plan administrator's name and address ☐ Same as Plan Sponsor

CITI PENSION CENTER

P.O. BOX 5854
HOPKINS, MN 55343

3b Administrator's EIN
23-1159360

3c Administrator's telephone number
800-881-3938

4 If the name and/or EIN of the plan sponsor or the plan name has changed since the last return/report filed for this plan, enter the plan sponsor's name, EIN, the plan name and the plan number from the last return/report:

a Sponsor's name

c Plan Name

4b EIN

4d PN

5	Total number of participants at the beginning of the plan year	**5**	124841
6	Number of participants as of the end of the plan year unless otherwise stated (welfare plans complete only lines **6a(1), 6a(2), 6b, 6c,** and **6d**).		
a(1)	Total number of active participants at the beginning of the plan year	**6a(1)**	15906
a(2)	Total number of active participants at the end of the plan year	**6a(2)**	14217
b	Retired or separated participants receiving benefits	**6b**	44375
c	Other retired or separated participants entitled to future benefits	**6c**	61330
d	Subtotal. Add lines **6a(2)**, **6b**, and **6c**.	**6d**	119922
e	Deceased participants whose beneficiaries are receiving or are entitled to receive benefits.	**6e**	0
f	Total. Add lines **6d** and **6e**.	**6f**	119922
g(1)	Number of participants with account balances as of the beginning of the plan year (only defined contribution plans complete this item)	**6g(1)**	
g(2)	Number of participants with account balances as of the end of the plan year (only defined contribution plans complete this item)	**6g(2)**	
h	Number of participants who terminated employment during the plan year with accrued benefits that were less than 100% vested.	**6h**	0
7	Enter the total number of employers obligated to contribute to the plan (only multiemployer plans complete this item)	**7**	

8a If the plan provides pension benefits, enter the applicable pension feature codes from the List of Plan Characteristics Codes in the instructions:

1A 1C 1E 3H 3J

b If the plan provides welfare benefits, enter the applicable welfare feature codes from the List of Plan Characteristics Codes in the instructions:

9a Plan funding arrangement (check all that apply)

- **(1)** [X] Insurance
- **(2)** [ ] Code section 412(e)(3) insurance contracts
- **(3)** [X] Trust
- **(4)** [ ] General assets of the sponsor

9b Plan benefit arrangement (check all that apply)

- **(1)** [X] Insurance
- **(2)** [ ] Code section 412(e)(3) insurance contracts
- **(3)** [X] Trust
- **(4)** [ ] General assets of the sponsor

10 Check all applicable boxes in 10a and 10b to indicate which schedules are attached, and, where indicated, enter the number attached. (See instructions)

a Pension Schedules

- **(1)** [X] **R** (Retirement Plan Information)
- **(2)** [ ] **MB** (Multiemployer Defined Benefit Plan and Certain Money Purchase Plan Actuarial Information) - signed by the plan actuary
- **(3)** [X] **SB** (Single-Employer Defined Benefit Plan Actuarial Information) - signed by the plan actuary
- **(4)** [ ] **DCG** (Individual Plan Information) – Number Attached _____
- **(5)** [ ] **MEP** (Multiple-Employer Retirement Plan Information)

b General Schedules

- **(1)** [X] **H** (Financial Information)
- **(2)** [ ] **I** (Financial Information – Small Plan)
- **(3)** [X] **A** (Insurance Information) – Number Attached 1
- **(4)** [X] **C** (Service Provider Information)
- **(5)** [X] **D** (DFE/Participating Plan Information)
- **(6)** [X] **G** (Financial Transaction Schedules)

Part III Form M-1 Compliance Information (to be completed by welfare benefit plans)

11a If the plan provides welfare benefits, was the plan subject to the Form M-1 filing requirements during the plan year? (See instructions and 29 CFR 2520.101-2.) ..... ☐ Yes ☐ No

If "Yes" is checked, complete lines 11b and 11c.

11b Is the plan currently in compliance with the Form M-1 filing requirements? (See instructions and 29 CFR 2520.101-2.) ..... ☐ Yes ☐ No

11c Enter the Receipt Confirmation Code for the 2024 Form M-1 annual report. If the plan was not required to file the 2024 Form M-1 annual report, enter the Receipt Confirmation Code for the most recent Form M-1 that was required to be filed under the Form M-1 filing requirements. (Failure to enter a valid Receipt Confirmation Code will subject the Form 5500 filing to rejection as incomplete.)

Receipt Confirmation Code_____

SCHEDULE A (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Insurance Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).

▶ **File as an attachment to Form 5500.**

▶ Insurance companies are required to provide the information pursuant to ERISA section 103(a)(2).

OMB No. 1210-0110

2024

This Form is Open to Public Inspection

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024

A Name of plan
THE CITIGROUP PENSION PLAN

B Three-digit plan number (PN) ▶ 020

C Plan sponsor's name as shown on line 2a of Form 5500
CITIGROUP INC.

D Employer Identification Number (EIN)
52-1568099

Part I **Information Concerning Insurance Contract Coverage, Fees, and Commissions** Provide information for each contract on a separate Schedule A. Individual contracts grouped as a unit in Parts II and III can be reported on a single Schedule A.

1 Coverage Information:

(a) Name of insurance carrier
METLIFE INSURANCE COMPANY

(b) EIN	**(c)** NAIC code	**(d)** Contract or identification number	**(e)** Approximate number of persons covered at end of policy or contract year	Policy or contract year	
				(f) From	**(g)** To
13-5581829	65978	1137000		01/01/2024	12/31/2024

2 Insurance fee and commission information. Enter the total fees and total commissions paid. List in line 3 the agents, brokers, and other persons in descending order of the amount paid.

(a) Total amount of commissions paid	**(b)** Total amount of fees paid

3 Persons receiving commissions and fees. (Complete as many entries as needed to report all persons).

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

(a) Name and address of the agent, broker, or other person to whom commissions or fees were paid

(b) Amount of sales and base commissions paid	Fees and other commissions paid		**(e)** Organization code
	(c) Amount	**(d)** Purpose	

Part II Investment and Annuity Contract Information

Where individual contracts are provided, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

4	Current value of plan's interest under this contract in the general account at year end	4	3388323
5	Current value of plan's interest under this contract in separate accounts at year end	5	

6 Contracts With Allocated Funds:

a State the basis of premium rates ▶

b	Premiums paid to carrier	6b	
c	Premiums due but unpaid at the end of the year	6c	
d	If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, enter amount.	6d	

Specify nature of costs ▶

e Type of contract: (1) ☐ individual policies (2) ☐ group deferred annuity

(3) ☐ other (specify) ▶

f If contract purchased, in whole or in part, to distribute benefits from a terminating plan, check here ▶ ☐

7 Contracts With Unallocated Funds (Do not include portions of these contracts maintained in separate accounts)

a Type of contract: (1) ☐ deposit administration (2) ☐ immediate participation guarantee

(3) ☐ guaranteed investment (4) ☒ other ▶ OTHER

b	Balance at the end of the previous year			7b	3364165
c	Additions: (1) Contributions deposited during the year	7c(1)			
	(2) Dividends and credits	7c(2)			
	(3) Interest credited during the year	7c(3)			
	(4) Transferred from separate account	7c(4)			
	(5) Other (specify below)	7c(5)	24158		
	▶ ADJUSTMENT				
	(6) Total additions			7c(6)	24158
d	Total of balance and additions (add lines **7b** and **7c(6)**)			7d	3388323
e	Deductions:				
	(1) Disbursed from fund to pay benefits or purchase annuities during year	7e(1)			
	(2) Administration charge made by carrier	7e(2)			
	(3) Transferred to separate account	7e(3)			
	(4) Other (specify below)	7e(4)			
	▶				
	(5) Total deductions			7e(5)	0
f	Balance at the end of the current year (subtract line **7e(5)** from line **7d**)			7f	3388323

Part III Welfare Benefit Contract Information

If more than one contract covers the same group of employees of the same employer(s) or members of the same employee organizations(s), the information may be combined for reporting purposes if such contracts are experience-rated as a unit. Where contracts cover individual employees, the entire group of such individual contracts with each carrier may be treated as a unit for purposes of this report.

8 Benefit and contract type (check all applicable boxes)

- **a** ☐ Health (other than dental or vision)
- **b** ☐ Dental
- **c** ☐ Vision
- **d** ☐ Life insurance
- **e** ☐ Temporary disability (accident and sickness)
- **f** ☐ Long-term disability
- **g** ☐ Supplemental unemployment
- **h** ☐ Prescription drug
- **i** ☐ Stop loss (large deductible)
- **j** ☐ HMO contract
- **k** ☐ PPO contract
- **l** ☐ Indemnity contract
- **m** ☐ Other (specify) ▶

9 Experience-rated contracts:				
a Premiums: (1) Amount received	**9a(1)**			
(2) Increase (decrease) in amount due but unpaid	**9a(2)**			
(3) Increase (decrease) in unearned premium reserve	**9a(3)**			
(4) Earned (**(1)** + **(2)** - **(3)**)			**9a(4)**	0
b Benefit charges (1) Claims paid	**9b(1)**			
(2) Increase (decrease) in claim reserves	**9b(2)**			
(3) Incurred claims (add **(1)** and **(2)**)			**9b(3)**	0
(4) Claims charged			**9b(4)**	
c Remainder of premium: (1) Retention charges (on an accrual basis) --				
(A) Commissions	**9c(1)(A)**			
(B) Administrative service or other fees	**9c(1)(B)**			
(C) Other specific acquisition costs	**9c(1)(C)**			
(D) Other expenses	**9c(1)(D)**			
(E) Taxes	**9c(1)(E)**			
(F) Charges for risks or other contingencies	**9c(1)(F)**			
(G) Other retention charges	**9c(1)(G)**			
(H) Total retention			**9c(1)(H)**	0
(2) Dividends or retroactive rate refunds. (These amounts were ☐ paid in cash, or ☐ credited.)			**9c(2)**	
d Status of policyholder reserves at end of year: (1) Amount held to provide benefits after retirement			**9d(1)**	
(2) Claim reserves			**9d(2)**	
(3) Other reserves			**9d(3)**	
e Dividends or retroactive rate refunds due. (Do not include amount entered in line **9c(2)**.)			**9e**	
10 Nonexperience-rated contracts:				
a Total premiums or subscription charges paid to carrier			**10a**	
b If the carrier, service, or other organization incurred any specific costs in connection with the acquisition or retention of the contract or policy, other than reported in Part I, line 2 above, report amount.			**10b**	

Specify nature of costs.

Part IV Provision of Information

11 Did the insurance company fail to provide any information necessary to complete Schedule A? ☐ Yes ☒ No

12 If the answer to line 11 is "Yes," specify the information not provided. ▶

SCHEDULE SB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Single-Employer Defined Benefit Plan Actuarial Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500 or 5500-SF.**

OMB No. 1210-0110

2024

This Form is Open to Public Inspection

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024

▶ **Round off amounts to nearest dollar.**

▶ **Caution:** A penalty of $1,000 will be assessed for late filing of this report unless reasonable cause is established.

A Name of plan
THE CITIGROUP PENSION PLAN

B Three-digit plan number (PN) ▶ 020

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
CITIGROUP INC.

D Employer Identification Number (EIN)
52-1568099

E Type of plan: [X] Single [ ] Multiple-A [ ] Multiple-B

F Prior year plan size: [ ] 100 or fewer [ ] 101-500 [X] More than 500

Part I Basic Information

1 Enter the valuation date: Month 01 Day 01 Year 2024

2 Assets:

a Market value	**2a**	10210230960
b Actuarial value	**2b**	10810626526

3 Funding target/participant count breakdown

	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
a For retired participants and beneficiaries receiving payment	43977	5172249883	5172249883
b For terminated vested participants	64958	2923663538	2923663538
c For active participants	15906	641594015	657654835
d Total	124841	8737507436	8753568256

4 If the plan is in at-risk status, check the box and complete lines (a) and (b) [ ]

a Funding target disregarding prescribed at-risk assumptions	**4a**	
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	**4b**	

5 Effective interest rate	**5**	5.07 %
6 Target normal cost		
a Present value of current plan year accruals	**6a**	1542
b Expected plan-related expenses	**6b**	25525577
c Target normal cost	**6c**	25527119

Statement by Enrolled Actuary

To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.

SIGN HERE

Signature of actuary

08/07/2025
Date

JAY MITCHELL
Type or print name of actuary

23-05718
Most recent enrollment number

WILLIS TOWERS WATSON US LLC
Firm name

212-915-8888
Telephone number (including area code)

200 LIBERTY STREET
FLOOR 6
NEW YORK, NY 10281
Address of the firm

If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions [ ]

Part II Beginning of Year Carryover and Prefunding Balances

		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	2567865206	0
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	25385021	0
9	Amount remaining (line 7 minus line 8)	2542480185	0
10	Interest on line 9 using prior year's actual return of 9.51 %	241789866	0
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year)		0
	b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of 5.13 %		0
	b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
	c Total available at beginning of current plan year to add to prefunding balance		0
	d Portion of (c) to be added to prefunding balance		0
12	Other reductions in balances due to elections or deemed elections	0	0
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	2784270051	0

Part III Funding Percentages

14	Funding target attainment percentage	14	91.69 %
15	Adjusted funding target attainment percentage	15	123.49 %
16	Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	16	121.17 %
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	17	%

Part IV Contributions and Liquidity Shortfalls

18 Contributions made to the plan for the plan year by employer(s) and employees:

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
			Totals ► 18(b)	0	18(c) 0

19	Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:		
	a Contributions allocated toward unpaid minimum required contributions from prior years	19a	0
	b Contributions made to avoid restrictions adjusted to valuation date	19b	0
	c Contributions allocated toward minimum required contribution for current year adjusted to valuation date	19c	0

20 Quarterly contributions and liquidity shortfalls:

a Did the plan have a "funding shortfall" for the prior year? [X] Yes [ ] No

b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? [X] Yes [ ] No

c If line 20a is "Yes," see instructions and complete the following table as applicable:

Liquidity shortfall as of end of quarter of this plan year

(1) 1st	(2) 2nd	(3) 3rd	(4) 4th
0	0	0	0

Part V Assumptions Used to Determine Funding Target and Target Normal Cost

21 Discount rate:

a Segment rates:	1st segment: 4.75 %	2nd segment: 4.96 %	3rd segment: 5.59 %	☐ N/A, full yield curve used

b Applicable month (enter code)	**21b**	0
22 Weighted average retirement age	**22**	62

23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute

Part VI Miscellaneous Items

24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment ☐ Yes ☒ No

25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment ☐ Yes ☒ No

26 Demographic and benefit information

a Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment ☒ Yes ☐ No

b Is the plan required to provide a projection of expected benefit payments? If "Yes," see instructions regarding required attachment ☒ Yes ☐ No

27 If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment	**27**	

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

28 Unpaid minimum required contributions for all prior years	**28**	0
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a)	**29**	0
30 Remaining amount of unpaid minimum required contributions (line 28 minus line 29)	**30**	0

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):

a Target normal cost (line 6c)	**31a**	25527119
b Excess assets, if applicable, but not greater than line 31a	**31b**	0

32 Amortization installments:	Outstanding Balance	Installment
a Net shortfall amortization installment	0	0
b Waiver amortization installment	0	0

33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	**33**	
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)	**34**	25527119

	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	25527119	0	25527119

36 Additional cash requirement (line 34 minus line 35)	**36**	0
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	**37**	0

38 Present value of excess contributions for current year (see instructions)

a Total (excess, if any, of line 37 over line 36)	**38a**	0
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	**38b**	0
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	**39**	0
40 Unpaid minimum required contributions for all years	**40**	0

Part IX Pension Funding Relief Under the American Rescue Plan Act of 2021 (See Instructions)

41 If an election was made to use the extended amortization rule for a plan year beginning on or before December 31, 2021, check the box to indicate the first plan year for which the rule applies. ☐ 2019 ☐ 2020 ☒ 2021

SCHEDULE C (Form 5500)	Service Provider Information	OMB No. 1210-0110
Department of the Treasury Internal Revenue Service Department of Labor Employee Benefits Security Administration Pension Benefit Guaranty Corporation	This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA). ▶ **File as an attachment to Form 5500.**	**2024** **This Form is Open to Public Inspection.**

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024

A Name of plan
THE CITIGROUP PENSION PLAN

B Three-digit plan number (PN) ▶ 020

C Plan sponsor's name as shown on line 2a of Form 5500
CITIGROUP INC.

D Employer Identification Number (EIN)
52-1568099

Part I Service Provider Information (see instructions)

You must complete this Part, in accordance with the instructions, to report the information required for **each person** who received, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of monetary value) in connection with services rendered to the plan or the person's position with the plan during the plan year. If a person received **only** eligible indirect compensation for which the plan received the required disclosures, you are required to answer line 1 but are not required to include that person when completing the remainder of this Part.

1 Information on Persons Receiving Only Eligible Indirect Compensation

a Check "Yes" or "No" to indicate whether you are excluding a person from the remainder of this Part because they received only eligible indirect compensation for which the plan received the required disclosures (see instructions for definitions and conditions).. . . . . [X] Yes [ ] No

b If you answered line 1a "Yes," enter the name and EIN or address of each person providing the required disclosures for the service providers who received only eligible indirect compensation. Complete as many entries as needed (see instructions).

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

ACASTA PARTNERS L.P

98-0646180

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

ADVENT INTERNATIONAL, L.P

20-2270035

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

AETOS CAPITAL ASIA

12 EAST 49TH STREET
NEW YORK, NY 10017

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

AFFINITY FUND III GENERAL PARTNER

WALKERS CORPORATE LIMITED 190 ELGIN AVENUE GEORGE TOWN
GRAND CAYMAN, CAYMAN ISLANDS KY1-9008 CY

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

ALYESKA INVESTMENT GROUP L.P.

98-0566066

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

ANGELO, GORDON & CO

13-3478879

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

ARCLIGHT

200 CLARENDON STREET
55TH FLOOR
BOSTON, MA 02117

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

ARES MANAGEMENT

200 AVENUE OF THE STARS, 12TH FLOOR
LOS ANGLES, CA 90067

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

ARISTEIA CAPITAL LLC

13-3953132

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

ARMISTICE CAPITAL LLC

510 MADISON AVENUE
NEW YORK, NY 10022

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

AVENUE CAPITAL MANAGEMENT II, L.P.

52-2258514

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

AVIDITY PARTNERS MANAGEMENT LP

89 NEXUS WAY
GRAND CAYMAN, CAYMAN ISLAND KY1-9009 KY

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

BAIN CAPITAL PUBLIC EQUITY LP

200 CLARENDON STREET
BOSTON, MA 02116

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

BREVAN HOWARD CAPITAL MGMT LP

4TH FLOOR ONE ESPLANADE, ST. HELIER
JERSEY, CHANNEL ISLANDS JE23QA JE

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

BRIGHTWOOD CAPITAL ADVISORS, LLC

810 7TH AVE
NEW YORK, NY 10019

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

CAMDEN ASSET MANAGEMENT, L.P

95-4319164

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

CATTERON VI

599 WEST PUTNAM AVENUE
GREENWICH, CA 06830

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

CENTERBRIDGE ADVISORS, LLC

20-4714365

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

CENTERBRIDGE ASSOCIATES, L.P.

03-0587673

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

CENTERBRIDGE PARTNERS DCE L.P.

20-4714819

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

CERBERUS INTL LTD

20-5804477

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

CHARLES RIVER

855 BOYLSTON STREET
10TH FLOOR
BOSTON, MA 02116

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

CORNERSTONE CAPITAL

98-0198549

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

DEERPATH CAPITAL MANAGEMENT LP

500 E. BROWARD BLVD
SUITE 2300
FORT LAUDERDALE, FL 33394

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

DISCOVERY GLOBAL MANAGEMENT, LLC

20 MARSHALL STREET
SUITE 310
SOUTH NORWALK, CT 06854

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

DYNAMIC INDIA VII

C/O IFS LIMITED, IFS COURT BANK STREET
EBENE, REP OF MAURITIUS MU MU

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

ECHO STREET GOODCO SELECT II, LP

47-4827277

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

EDGEWATER GROWTH

900 NORTH MICHIGAN AVENUE
SUITE 1800
CHICAGO, IL 60611

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

EDGEWOOD MANAGEMENT LLC

600 STEAMBOAT ROAD
SUITE 103
GREENWICH, CT 06830

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

EIG MANAGEMENT COMPANY, LLC

600 NEW HAMPSHIRE AVENUE
NW - SUITE 1200
WASHINGTON, DC 20037

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

ELECTRON CAPITAL PARTNERS LLC

10 EAST 53RD STREET, 19TH FL
NEW YORK, NY 10022

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

EMPYREAN CAPITAL PARTNERS, LP

52-2403815

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

FIRST RESERVE GP XI, L.P.

20-5069764

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

FIVE MILE

TWO STAMFORD PLAZA
SUITE 1003
STAMFORD, CT 06901

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

FRERE HALL CAPITAL(DIFC)LTD

UNIT 106, LEVEL 1 GATE VILLAGE 05
DIFC, DUBAI 507213 UA

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

FRIEDMAN FLEISCHER & LOWE CAPITAL P

ONE MARITIME PLAZA
SUITE 200
SAN FRANCSICO, CA 94111

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

FROGMORE REAL ESTATE PARTNERS, LP

11-15 WIGMORE STREET
LONDON, UNITED KINGDOM W1U 1PF GB

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

FUNDSMITH EQUITY FUND, L.P

33 CAVENDISH SQUARE
LONDON, UNITED KINGDOM WIG OPW GB

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

GEI CAPITAL V, LLC

20-8036469

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

HELIKON INVESTMENT LIMITED

105 JERMYN ST.
LONDON, UNITED KINGDOM SW1Y 6EE GB

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

IGNITION VENTURES MANAGEMENT, LLC

26-0880630

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

J.P MORGAN INVST MANAGEMENT INC

13-3200244

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

JONES LANG LASALLE INCORPORATED

200 EAST RANDOLPH DRIVE
43-48TH FLOOR
CHICAGO, IL 60601

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

KIRKOSWALD ASSET MANAGEMENT HOLDING

PO BOX 309
UGLAND HOUSE, GRAND CAYMAN 1104 KY

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

LBA REALTY, LLC

20-2138561

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

LEXCOR CAYMAN FEEDER FUND LP

C/O MAPLES CORPORATE SERVICES LTD PO BOX 309 UGLAND HOUSE
CAYMAN ISLANDS, GEORGE TOWN KY1-1104 CY

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

LINDEN ADVISORS LP

83-0356741

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

LIVINGBRIDGE EP LLP

100 WOOD STREET
LONDON, UNITED KINGDOM EC2V 7AN GB

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

LOMBARD ODIER ASSET MGMT (USA) CORP

452, 5TH AVENUE
NEW YORK, NY 10018

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

LONE STAR GLOBAL ACQUISITIONS, LTD

75-2787141

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

LONG POND CAPITAL QP FUND

527 MADISON AVENUE
FLOOR 15
NEW YORK, NY 10022

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

LONGREACH I

SUMITOMO FUDOSAN FUKUOKA HANZOMON BUILDING 3F
TOKYO, JAPAN 102-0083 JP

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

LYNX ASSET MANAGEMENT AB

P.O. BOX 7060 SE-103 86
STOCKHOLM, SWEDEN SE10386 SE

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

MARATHON ASSET MANAGEMENT LP

ONE BRYANT PARK 38TH FLOOR
NEW YORK, NY 10036

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

MARSHALL WACE LLP

98-0430284

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

MATLINPATTERSON III

300 EAST 95TH. STREET
SUITE 102
NEW YORK, NY 10128

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

MDV VIII

777 MARINERS ISLAND BOULEVARD
SUITE 550
SAN MATEO, CA 94404

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

MOON CAPITAL MANAGEMENT LP

26-0103115

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

OAK HILL CAPITAL II

80-0190486

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

OCM ASIA PRINCIPAL OPP FUND, L.P

98-0508802

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

OPENVIEW VENTURES

303 CONGRESS ST
6TH FLOOR
BOSTON, MA 02210

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

PALESTRA CAPITAL MGMT, LLC

35-2421252

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

PGIM INVESTMENT

22-3468527

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

PGIM WADHANI LLP

9TH FLOOR, ORION HOUSE 5 UPPER ST MARTINS LANE
LONDON, ENGLAND WC2H9EA GB

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

PSQUARED CAYMAN GP

WILLOW HOUSE PO BOX 709
CAYMAN ISLAND, GRAND CAYMAN 1107 KY

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

QIMING VENTURES

NE 8TH STREET
SUITE 200
BELLEVUE, WA 98004

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

RADCLIFFE CAPITAL MANAGEMENT, L.P.

11-3654074

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

REDPOINT MANAGEMENT, LLC

94-3344156

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

REDWHEEL

2640 S. BAYSHORE DRIVE
SUITE 201
MIAMI, FL 33133

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

ROCKWOOD CAPITAL, LLC

1999 AVENUE OF THE STARS
SUITE 3245
LOS ANGLES, CA 90067

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

ROSEMOUNT CAPITAL LLC

88-1186694

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

SAIF III

SUITES 2516-2520 TWO PACIFIC PLACE 88
QUEENSWAY, HONG KONG CHINA 00000 HK

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

SANDS CAPITAL

1000 WILSON BOULEVARD
SUITE 3000
ARLINGTON, VA 22209

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

SILVERPEAK REAL ESTATE PARTNERS LP

27-1625061

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

SOMA EQUITY PARTNERS LP

44 MONTOGOMERY STREET
SUITE 3710
SAN FRANCISCO, CA 94104

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

SPHEREINVEST SP SIT

15 STRATTON STREET MAYFIAR
LONDON, UNITED KINGDOM W1K8LQ GB

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

STATE STREET FUND SVCS(IRELAND)LTD

78 SIR JOHN ROGERSON'S QUAY
DUBLIN, DUBLIN D02 IR

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

SVP SPECIAL SITUATIONS V LLC

100 WEST PUTNAM AVENUE
GREENWICH, CT 06830

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

TACONIC CAPITAL ADVISORS,L.P

20-5826144

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

THIRD POINT ADVISORS II LLC

C/O THIRD POINT LLC
55 HUDSON YARDS
NEW YORK, NY 10001

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

THIRD POINT INVESTMENT I GP LLC

C/O THIRD POINT LLC
55 HUDSON YARDS
NEW YORK, NY 10001

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

THIRD POINT OFFSHORE LTD

04-3849285

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

THIRD POINT STRUCTURED CREDIT OPP

98-1487675

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

THIRD POINT ULTRA LTD

04-3849290

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

TIGER PACIFIC CAPITAL LP

90-0885967

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

TOURADJI DIVSFD OFFS

950 PENINSULA CORPORATE CIRCLE
SUITE 2020
BOCA RATON, FL 33487

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

TRITON MANAGERS V LIMITED

5-6 ESPLANADE 1ST FLOOR
ST HELIER, JERSEY JE2 3QA CI

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

TUDOR INVESTMENT CORPORATION

22-2514825

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

VANGUARD

23-1945930

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

WARBURG PINCUS LLC

450 LEXINGTON AVE
NEW YORK, NY 10017

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

WELLINGTON TRUST COMPANY,N.A

04-2755549

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

WELTON INVESTMENT PARTNERS LLC

47-1056813

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

WIND POINT PARTNERS

676 N MICHIGAN AVE
STE 3700
CHICAGO, IL 60611

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

YORK CAPITAL MANAGEMENT US ADVISORS

26-3971819

(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

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(b) Enter name and EIN or address of person who provided you disclosures on eligible indirect compensation

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2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

WILLIS TOWERS WATSON

23-1159360

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
11 50	NONE	9004594	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(a) Enter name and EIN or address (see instructions)

CITIGROUP

52-1568099

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 50	SAME	5485988	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(a) Enter name and EIN or address (see instructions)

KKR & CO. L.P

9 WEST 57TH STREET
SUITE 4200
NEW YORK, NY 10019

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	4425258	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

IK PARTNERS

80 STRAND
LONDON, UNITED KINGDOM WC2R ODT GB

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	4096535	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

(a) Enter name and EIN or address (see instructions)

WATERWHEEL HELLENIC OPPORTUNITIES F

C/O WATERWHEEL CAPITAL MNGMNT,L.P.
NEW YORK, NY 10022

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	3030834	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(a) Enter name and EIN or address (see instructions)

WOODLINE PARTNERS LP

83-1749088

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
52 72 99	NONE	0	Yes [X] No [ ]	Yes [X] No [ ]	2445447	Yes [ ] No [X]

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

FTV VI

555 CALIFORNIA STREET
SUITE - 2850
SAN FRANCISCO, CA 94104

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	2297017	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(a) Enter name and EIN or address (see instructions)

SIXTH CINVEN FUND LP

PO BOX 656
ST PETER PORT, GUERNSEY GY1 3PP GY

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	2147789	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

(a) Enter name and EIN or address (see instructions)

GSO ENERGY MARKET OPPORTUNITIES FUN

31ST FLOOR
345 PARK AVENUE
NEW YORK, NY 10154

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	1833070	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

PENTWATER CAPITAL MANAGEMENT LP

20-8726027

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50	NONE	0	Yes [X] No [ ]	Yes [ ] No [X]	1795718	Yes [ ] No [X]

(a) Enter name and EIN or address (see instructions)

BENSON ELLIOT CAPITAL MGMT LLP

50 HANS CRESCENT
LONDON, UNITED KINGDOM SW1XONA GB

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	229618	Yes [X] No [ ]	Yes [X] No [ ]	1558438	Yes [X] No [ ]

(a) Enter name and EIN or address (see instructions)

BLACKROCK INSTITUTIONAL TRUST CO.,

94-3112180

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
21 24 28 50 51	NONE	1691350	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

VISTA CAP

401 CONGRESS AVENUE.
SUITE 3100
AUSTIN, TX 78701

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
50 51	NONE	1687364	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(a) Enter name and EIN or address (see instructions)

BANK OF NEW YORK MELLON

13-5160382

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
15 21 25 28 50 51 52	TRUSTEE	1569568	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(a) Enter name and EIN or address (see instructions)

WESTERN ASSET MANAGEMENT CO., LLC

385 EAST COLORADO BLVD.
PASADENA, CA 91101

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	1436845	Yes [X] No [ ]	Yes [ ] No [X]	0	Yes [ ] No [X]

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

PIMCO

33-0629048

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51 52	NONE	1312962	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(a) Enter name and EIN or address (see instructions)

CARLYLE

04-3419329

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	1197821	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

(a) Enter name and EIN or address (see instructions)

IR&M CREDIT

100 FEDERAL STREET
30TH FLOOR
BOSTON, MA 02110

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	1112127	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

GOLDMAN SACHS ASSET MANAGEMENT

P.O. BOX 219711
KANSAS, MO 64121

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	1074699	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

(a) Enter name and EIN or address (see instructions)

WELLINGTON MANAGEMENT

30-0835489

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51 68	NONE	1012714	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

(a) Enter name and EIN or address (see instructions)

BLACKSTONE

01-0899018

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	1003398	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

ENCAP ENERGY CAPITAL FUND XI,L.P

9651 KATY FREEWAY
SUITE 600
HOUSTON, TX 77024

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	993584	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(a) Enter name and EIN or address (see instructions)

REDMILE GROUP LLC

20-8592298

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	878860	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

(a) Enter name and EIN or address (see instructions)

PROSKAUER ROSE LLP

11 TIMES SQUARE
NEW YORK, NY 10036

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	834643	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

CAPITAL INTERNATIONAL INC.

95-4154361

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	794940	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

(a) Enter name and EIN or address (see instructions)

MACQUARIE

125 WEST 55TH STREET
NEW YORK, NY 10019

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	792079	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(a) Enter name and EIN or address (see instructions)

J O HAMBRO CAP MGMT

21 ST. JAMES SQUARE
LONDON, ENGLAND SW1Y4HB GB

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	770949	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

DODGE AND COX

94-1441976

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	751235	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

(a) Enter name and EIN or address (see instructions)

NAPIER PARK GLOBAL CAPITAL (US) LP

80-0857707

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	643454	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

(a) Enter name and EIN or address (see instructions)

BLS GLOBAL EQUITY

EGEBAEKVEJ 98
NAERUM, DENMARK 2850 DK

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	488163	Yes [X] No [ ]	Yes [X] No [ ]	97632	Yes [ ] No [X]

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

DIMENSIONAL FUND ADVISORS LP

30-0447847

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	571861	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(a) Enter name and EIN or address (see instructions)

NB ALTERNATIVES ADVISORS LLC

1290 AVENUE OF AMERICAS
NEW YORK, NY 10104

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
50 51	NONE	227777	Yes [X] No [ ]	Yes [X] No [ ]	343982	Yes [ ] No [X]

(a) Enter name and EIN or address (see instructions)

AHL EVOLUTION LIMITED

452 FIFTH AVENUE, 25TH FLOOR
NEW YORK, NY 10018

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 52	NONE	0	Yes [X] No [ ]	Yes [X] No [ ]	570086	Yes [ ] No [X]

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

WESTBROOK REAL ESTATE FUND

7121 FAIRWAY DRIVE, SUITE 410
PALM BEACH GARDENS, FL 33418

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	545339	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(a) Enter name and EIN or address (see instructions)

APOLLO NAVIGATOR MGMT I,LLC

98-1503145

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51 52	NONE	537543	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

(a) Enter name and EIN or address (see instructions)

FIDELITY TACTICAL BO

900 SALEM STREET OT3N1
SMITHFIELD, RI 02917

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	525350	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

CLIFFWATER LLC

4640 ADMIRALTY WAY FL 11,
MARINA DEL REY, CA 90292

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27 50	NONE	500000	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(a) Enter name and EIN or address (see instructions)

STEPSTONE GROUP LLC

33-1156466

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
17 28 50 51	NONE	482997	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(a) Enter name and EIN or address (see instructions)

AMERICAN SECURITIES

299 PARK AVENUE
34TH FLOOR
NEW YORK, NY 10171

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	481282	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

CONTRARIAN DRE III MANAGEMENT LLC

411 WEST PUTNAM AVE.,
SUITE 425
GREENWICH, CT 06830

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	446769	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(a) Enter name and EIN or address (see instructions)

MONROE CAPITAL MANAGEMENT ADVISORS

20-8524328

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	394092	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

(a) Enter name and EIN or address (see instructions)

EAGLE CAPITAL MGMT

22-3361201

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	389623	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

VIOLA VENTURES VI

PO BOX 1130
ONE ORCHARD PARK ROAD #11
MADISON, CT 06443

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	380769	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

(a) Enter name and EIN or address (see instructions)

HOOD RIVER CAPITAL MANAGEMENT LLC

46-1294859

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	369712	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

(a) Enter name and EIN or address (see instructions)

STATE STREET GLOBAL ADVISORS

81-4017137

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	357119	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

PROVIDENCE EQUITY PARTNERS

500 BOYLSTON STREET
BOSTON, MA 02116

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	344252	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(a) Enter name and EIN or address (see instructions)

WILLIAM BLAIR

47-2614791

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51 68	NONE	334529	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

(a) Enter name and EIN or address (see instructions)

SENTINEL CAPITAL PARTNERS

330 MADISON AVENUE, 27TH FLOOR
NEW YORK, NY 10017

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	332164	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

COOKE & BIELER, L.P.

2001 MARKET ST.
SUITE 4000
PHILADELPHIA, PA 19103

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	309011	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

(a) Enter name and EIN or address (see instructions)

T. ROWE PRICE ASSOCIATES, INC.

52-0556948

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51 52 68	NONE	307632	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

(a) Enter name and EIN or address (see instructions)

ELDA RIVER CAPITAL MANAGEMENT, LLC

92-3877460

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	305705	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

KPMG LLP

13-5565207

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 50	NONE	287701	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(a) Enter name and EIN or address (see instructions)

APOLLO ADVISORS IX, LP

35-2582225

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51 52	NONE	281064	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

(a) Enter name and EIN or address (see instructions)

POLEN GLOBAL

1825 NW CORPORATE BLVD SUITE 300
BOCA RATON, FLORIDA 33431 FI

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	258384	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

GRANAHAN INVESTMENT MANAGEMENT INC.

404 WYMAN STREET
SUITE 460
WALTHAM, MA 02451

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	254840	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

(a) Enter name and EIN or address (see instructions)

SEVENTH CINVEN FUND

510 MADISON AVENUE
NEW YORK, NY 10022

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50	NONE	244696	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

(a) Enter name and EIN or address (see instructions)

KAYNE ANDERSON CAPITAL ADVISORS, LP

95-4486379

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
27 52 51	NONE	244298	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

LOOMIS SAYLES CORE

27TH FLOOR
ONE FINANCIAL CENTER
BOSTON, MA 02111

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	235214	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

(a) Enter name and EIN or address (see instructions)

MFS INSTITUTIONAL ADVISOR, INC

04-3247425

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	209338	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

(a) Enter name and EIN or address (see instructions)

ADVENT CAPITAL MANAGEMENT, LLC

888 SEVENTH AVENUE 31 FL
NEW YORK, NY 10019

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	208686	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

CIM INVESTMENT MANAGEMENT LIMITED

2ND FLOOR, EMPIRE HOUSE 175 PICCADILLY
LONDON, UNITED KINGDOM W1J9EN GB

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	190909	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(a) Enter name and EIN or address (see instructions)

PAI EUROPE VII

232 RUE DE RIVOLI PARIS CEDEX 01
PARIS, FRANCE 75054 FR

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	184757	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(a) Enter name and EIN or address (see instructions)

TRINITY STREET ASSET MANAGEMENT LLP

1 CAVENDISH PLACE
LONDON, UNITED KINGDOM W1G 0QF GB

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	184124	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

COHNREZNICK LLP

1301 AVENUE OF THE AMERICAS
NEW YORK, NY 10019

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
10 50	NONE	182451	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(a) Enter name and EIN or address (see instructions)

CLAYTON, DUBILIER & RICE FUND XI, L

375 PARK AVENUE
NEW YORK, NY 10152

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	182271	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(a) Enter name and EIN or address (see instructions)

RAMIREZ

13-4006232

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
50 51	NONE	130805	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

SELECT EQUITY

380 LAFAYETTE STREET
NEW YORK, NY 10003

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	127073	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

(a) Enter name and EIN or address (see instructions)

PRINCIPAL ASSET MANAGEMENT

711 HIGH STREET
DES MOINES, IA 50392

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	120239	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

(a) Enter name and EIN or address (see instructions)

ELM TREE US NET IV

120 SOUTH CENTRAL AVENUE
SUITE 300
ST LOUIS, MA 63105

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51 52	NONE	119270	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

ALGERT GLOBAL LLC

47-0881014

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	115687	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

(a) Enter name and EIN or address (see instructions)

NASDAQ EVESTMENT

100 GLENRIDGE POINT PARKWAY
SUITE 100
ATLANTA, GA 30342

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
50	NONE	112689	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(a) Enter name and EIN or address (see instructions)

LAZARD ASSET MANAGEMENT LLC

20-2343668

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51 68	NONE	103152	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

BLACKSTONE PROPERTY ASSOCIATES L.P

47-1929394

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	101648	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

(a) Enter name and EIN or address (see instructions)

AULDBRASS PARTNERS LP

45-3154560

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
50 72	NONE	96359	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(a) Enter name and EIN or address (see instructions)

ALIGHT SOLUTIONS LLC

82-1061233

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
15 50	NONE	87925	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

INSIGHT INVESTMENT

200 PARK AVENUE,
7TH FLOOR
NEW YORK, NY 10166

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	87065	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(a) Enter name and EIN or address (see instructions)

B S R & CO LLP

5TH FLOOR, LODHA EXCELUS APOLLO MILLS CMPUND, NM JOSHI MARG
MAHARASHTRA, MUMBAI 400011 MU

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	NONE	63363	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(a) Enter name and EIN or address (see instructions)

FINANCIAL RISK MITIGATION INC

1 COURT SQUARE
CARE OF CITIGROUP PENSION PLAN
LIC, NY 11101

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
50 99	NONE	39850	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

MAPLES

250 PARK AVENUE
7TH FLOOR
NEW YORK, NY 10177

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
14 50	NONE	36858	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(a) Enter name and EIN or address (see instructions)

BLOOMBERG L.P.

13-3417984

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
16 50	NONE	25849	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(a) Enter name and EIN or address (see instructions)

HEITMAN

191 NORTH WACKER DRIVE
SUITE 2500
CHICAGO, IL 60606

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	22094	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

DUFF & PHELPS INVESTMENT MGMT CO.

36-3027981

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	18472	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

MCCONNELL VALDES PLLC

1455 PENNSYLVANIA AVENUE, NW
SUITE 1150
WASHINGTON, DC 20004

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	NONE	16522	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

(a) Enter name and EIN or address (see instructions)

HADDINGTON III

2042-48 ARCH STREET
2ND FLOOR
PHILADELPHIA, PA 19103

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	13680	Yes ☐ No ☒	Yes ☐ No ☐		Yes ☐ No ☐

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

CRESTLINE DIRECT LENDING (US), L.P

52-1568099

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	13224	Yes [X] No [ ]	Yes [X] No [ ]	0	Yes [ ] No [X]

(a) Enter name and EIN or address (see instructions)

3I EUROFUND V

16 PALACE STREET
LONDON, UNITED KINGDOM SW1E 5JD GB

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
50 51	NONE	10897	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(a) Enter name and EIN or address (see instructions)

MORGAN LEWIS

23-0891050

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
29 50	NONE	9059	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

2. Information on Other Service Providers Receiving Direct or Indirect Compensation. Except for those persons for whom you answered "Yes" to line 1a above, complete as many entries as needed to list each person receiving, directly or indirectly, $5,000 or more in total compensation (i.e., money or anything else of value) in connection with services rendered to the plan or their position with the plan during the plan year. (See instructions).

(a) Enter name and EIN or address (see instructions)

JLL V

200 EAST RANDOLPH DRIVE
CHICAGO, IL 60601

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
28 50 51	NONE	6667	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(a) Enter name and EIN or address (see instructions)

MSCI INC.

7 WORLD TRADE CENTER
250 GREENWICH STREET, 49TH FLOOR
NEW YORK, NY 10007

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
50	NONE	5444	Yes [ ] No [X]	Yes [ ] No [ ]		Yes [ ] No [ ]

(a) Enter name and EIN or address (see instructions)

(b) Service Code(s)	(c) Relationship to employer, employee organization, or person known to be a party-in-interest	(d) Enter direct compensation paid by the plan. If none, enter -0-.	(e) Did service provider receive indirect compensation? (sources other than plan or plan sponsor)	(f) Did indirect compensation include eligible indirect compensation, for which the plan received the required disclosures?	(g) Enter total indirect compensation received by service provider excluding eligible indirect compensation for which you answered "Yes" to element (f). If none, enter -0-.	(h) Did the service provider give you a formula instead of an amount or estimated amount?
			Yes [ ] No [ ]	Yes [ ] No [ ]		Yes [ ] No [ ]

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
WOODLINE PARTNERS LP	72 99	2445447

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
WOODLINE MASTER FUND LP 98-1473231	INCENTIVE FEES OF 1190247, MANAGEMENT FEE OF 783906 AND PASS THROUGH EXPENSES OF 158,580

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
BENSON ELLIOT CAPITAL MGMT LLP	28	1558438

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
BENSELL US FEEDER V, LP 98-1430660	MANAGEMENT FEES AS A 1.5% OF COMMITTED CAPITAL

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
PENTWATER CAPITAL MANAGEMENT LP	28	1146490

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
PENTWATER EVENT FUND LTD 190 ELGIN AVENUE GEORGE TOWN, CAYMAN ISLAND 19008 KY	INCENTIVE FEE

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
PENTWATER CAPITAL MANAGEMENT LP	28	649228

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
PENTWATER EVENT FUND LTD	190 ELGIN AVENUE GEORGE TOWN, CAYMAN ISLAND 19008 KY	MANAGEMENT FEE

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
NB ALTERNATIVES ADVISORS LLC	72	343982

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
NB PRIVATE DEBT FUND IV LUX (B) SCS	12E RUE GUILLAUME KROLL LUXEMBOURG, LUXEMBOURG L-1882 LU	MANAGEMENT FEES

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
BLS GLOBAL EQUITY	28 51	97632

(d) Enter name and EIN (address) of source of indirect compensation		**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
AMD CAPITAL, LLC	100 TRI-STATE INTERNATIONAL LINCOLNSHIRE, IL 60069	FEES PAID

Part I Service Provider Information (continued)

3. If you reported on line 2 receipt of indirect compensation, other than eligible indirect compensation, by a service provider, and the service provider is a fiduciary or provides contract administrator, consulting, custodial, investment advisory, investment management, broker, or recordkeeping services, answer the following questions for (a) each source from whom the service provider received $1,000 or more in indirect compensation and (b) each source for whom the service provider gave you a formula used to determine the indirect compensation instead of an amount or estimated amount of the indirect compensation. Complete as many entries as needed to report the required information for each source.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation
AHL EVOLUTION LTD	28 52	570086

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.
AHL CAYMAN SPC C/O CITCO TRUSTEE CAYMAN ISLANDS, GRAND CAYMAN 1205 KY	MANAGEMENT FEES

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.

(a) Enter service provider name as it appears on line 2	**(b)** Service Codes (see instructions)	**(c)** Enter amount of indirect compensation

(d) Enter name and EIN (address) of source of indirect compensation	**(e)** Describe the indirect compensation, including any formula used to determine the service provider's eligibility for or the amount of the indirect compensation.

Part II Service Providers Who Fail or Refuse to Provide Information

4 Provide, to the extent possible, the following information for each service provider who failed or refused to provide the information necessary to complete this Schedule.

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide

(a) Enter name and EIN or address of service provider (see instructions)	(b) Nature of Service Code(s)	(c) Describe the information that the service provider failed or refused to provide

Part III Termination Information on Accountants and Enrolled Actuaries (see instructions)

(complete as many entries as needed)

a	Name:	**b** EIN:
c	Position:	
d	Address:	**e** Telephone:

Explanation:

a	Name:	**b** EIN:
c	Position:	
d	Address:	**e** Telephone:

Explanation:

a	Name:	**b** EIN:
c	Position:	
d	Address:	**e** Telephone:

Explanation:

a	Name:	**b** EIN:
c	Position:	
d	Address:	**e** Telephone:

Explanation:

a	Name:	**b** EIN:
c	Position:	
d	Address:	**e** Telephone:

Explanation:

SCHEDULE D (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

DFE/Participating Plan Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA).

▶ **File as an attachment to Form 5500.**

OMB No. 1210-0110

2024

This Form is Open to Public Inspection.

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024

A Name of plan
THE CITIGROUP PENSION PLAN

B Three-digit plan number (PN) ▶ 020

C Plan or DFE sponsor's name as shown on line 2a of Form 5500
CITIGROUP INC.

D Employer Identification Number (EIN)
52-1568099

Part I **Information on interests in MTIAs, CCTs, PSAs, and 103-12 IEs (to be completed by plans and DFEs)**
(Complete as many entries as needed to report all interests in DFEs)

a Name of MTIA, CCT, PSA, or 103-12 IE:	EAFE EQUITY INDEX FUND		
b Name of sponsor of entity listed in (a):	BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.		
c EIN-PN	94-6596958-001	**d** Entity code	C
e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	1625860		

a Name of MTIA, CCT, PSA, or 103-12 IE:	WTC-CIF II CITGRP EMRGN MKTS DBT PF		
b Name of sponsor of entity listed in (a):	WELLINGTON TRUST COMPANY, NA		
c EIN-PN	04-6913417-056	**d** Entity code	C
e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	0		

a Name of MTIA, CCT, PSA, or 103-12 IE:	EQUITY INDEX FUND		
b Name of sponsor of entity listed in (a):	BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.		
c EIN-PN	94-6052285-001	**d** Entity code	C
e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	1749708		

a Name of MTIA, CCT, PSA, or 103-12 IE:	LONG TERM CREDIT BOND INDEX FUND		
b Name of sponsor of entity listed in (a):	BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.		
c EIN-PN	94-3118550-001	**d** Entity code	C
e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	0		

a Name of MTIA, CCT, PSA, or 103-12 IE:	MSCI EMERGING MARKETS FREE FUND		
b Name of sponsor of entity listed in (a):	BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.		
c EIN-PN	33-1030441-001	**d** Entity code	C
e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	1233077		

a Name of MTIA, CCT, PSA, or 103-12 IE:	LOOMIS SAYLES CORE PLUS BOND FUND		
b Name of sponsor of entity listed in (a):	LOOMIS, SAYLES & COMPANY, L.P.		
c EIN-PN	84-6391546-010	**d** Entity code	C
e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	0		

a Name of MTIA, CCT, PSA, or 103-12 IE:	US REAL ESTATE SEC INDEX FUND		
b Name of sponsor of entity listed in (a):	BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.		
c EIN-PN	94-3353898-001	**d** Entity code	C
e Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)	547078		

a Name of MTIA, CCT, PSA, or 103-12 IE: ISHARES RUSSELL 2000 INDEX COLL FND

b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.

c EIN-PN 45-3340411-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 1143521

a Name of MTIA, CCT, PSA, or 103-12 IE: COLLECTIVE TRST GOV'T SHRT TRM INVT

b Name of sponsor of entity listed in (a): THE BANK OF NEW YORK MELLON

c EIN-PN 81-6243181-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 270714355

a Name of MTIA, CCT, PSA, or 103-12 IE: SHORT-TERM INVESTMENT FUND

b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.

c EIN-PN 94-6450621-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 1146

a Name of MTIA, CCT, PSA, or 103-12 IE: BLACKROCK MSCI WORLD INDEX FD

b Name of sponsor of entity listed in (a): BLACKROCK INSTITUTIONAL TRUST COMPANY, N.A.

c EIN-PN 26-3689229-001	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 1397566

a Name of MTIA, CCT, PSA, or 103-12 IE: FIAM TACTICAL BOND COMMINGLED FUND

b Name of sponsor of entity listed in (a): FIDELITY INSTITUTIONAL ASSET MANAGEMENT

c EIN-PN 20-4659714-125	**d** Entity code C	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions) 165585868

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

a Name of MTIA, CCT, PSA, or 103-12 IE:

b Name of sponsor of entity listed in (a):

c EIN-PN	**d** Entity code	**e** Dollar value of interest in MTIA, CCT, PSA, or 103-12 IE at end of year (see instructions)

Part II Information on Participating Plans (to be completed by DFEs, other than DCGs)

(Complete as many entries as needed to report all participating plans. DCGs must report each participating plan using Schedule DCG.)

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

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b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

a Plan name

b Name of plan sponsor	**c** EIN-PN

SCHEDULE G (Form 5500)

Department of Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Financial Transaction Schedules

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500.**

OMB No. 1210-0110

2024

This Form is Open to Public Inspection.

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024

A Name of plan
THE CITIGROUP PENSION PLAN

B Three-digit plan number (PN) ▶ 020

C Plan sponsor's name as shown on line 2a of Form 5500
CITIGROUP INC.

D Employer Identification Number (EIN)
52-1568099

Part I Schedule of Loans or Fixed Income Obligations in Default or Classified as Uncollectible

Complete as many entries as needed to report all loans or fixed income obligations in default or classified as uncollectible. Check box (a) if obligor is known to be a party in interest. Attach Overdue Loan Explanation for each loan listed. See Instructions.

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
☐	ESC LEHMAN BRTH HLD 277 PARK AVENUE 46TH FLOOR NEW YORK, NY 10172	BRTH HLD 0.000% 05/02/2018 DD 04/24/08

	Amount received during reporting year			Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
2500000	2872		2500000		

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
☐	LEHMAN BRTH HLD (RICI) ESCROW 277 PARK AVENUE 46TH FLOOR NEW YORK, NY 10172	ESCROW 0.000% 05/11/2038 DD 05/09/08

	Amount received during reporting year			Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest
500000			500000		

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
☐		

	Amount received during reporting year			Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
☐		

	Amount received during reporting year			Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
☐		

	Amount received during reporting year			Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
☐		

	Amount received during reporting year			Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
☐		

	Amount received during reporting year			Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest

(a)	(b) Identity and address of obligor	(c) Detailed description of loan including dates of making and maturity, interest rate, the type and value of collateral, any renegotiation of the loan and the terms of the renegotiation, and other material items
☐		

	Amount received during reporting year			Amount overdue	
(d) Original amount of loan	(e) Principal	(f) Interest	(g) Unpaid balance at end of year	(h) Principal	(i) Interest

Part II Schedule of Leases in Default or Classified as Uncollectible

Complete as many entries as needed to report all leases in default or classified as uncollectible. Check box (a) if lessor or lessee is known to be a party in interest. Attach Overdue Lease Explanation for each lease listed. (See instructions)

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)
☐			

(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)
☐			

(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)
☐			

(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)
☐			

(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)
☐			

(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears

(a)	(b) Identity of lessor/lessee	(c) Relationship to plan, employer, employee organization, or other party-in-interest	(d) Terms and description (type of property, location and date it was purchased, terms regarding rent, taxes, insurance, repairs, expenses, renewal options, date property was leased)
☐			

(e) Original cost	(f) Current value at time of lease	(g) Gross rental receipts during the plan year	(h) Expenses paid during the plan year	(i) Net receipts	(j) Amount in arrears

Part III Nonexempt Transactions

Complete as many entries as needed to report all nonexempt transactions. **Caution:** If a nonexempt prohibited transaction occurred with respect to a disqualified person, file Form 5330 with the IRS to pay the excise tax on the transaction.

(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value	(d) Purchase price

(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction

(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value	(d) Purchase price

(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction

(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value	(d) Purchase price

(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction

(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value	(d) Purchase price

(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction

(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value	(d) Purchase price

(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction

(a) Identity of party involved	(b) Relationship to plan, employer, or other party-in-interest	(c) Description of transaction including maturity date, rate of interest, collateral, par or maturity value	(d) Purchase price

(e) Selling price	(f) Lease rental	(g) Transaction expenses	(h) Cost of asset	(i) Current value of asset	(j) Net gain (or loss) on each transaction

SCHEDULE H (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Financial Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA), and section 6058(a) of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500.**

OMB No. 1210-0110

2024

This Form is Open to Public Inspection

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024

A Name of plan
THE CITIGROUP PENSION PLAN

B Three-digit plan number (PN) ▶ 020

C Plan sponsor's name as shown on line 2a of Form 5500
CITIGROUP INC.

D Employer Identification Number (EIN)
52-1568099

Part I Asset and Liability Statement

1 Current value of plan assets and liabilities at the beginning and end of the plan year. Combine the value of plan assets held in more than one trust. Report the value of the plan's interest in a commingled fund containing the assets of more than one plan on a line-by-line basis unless the value is reportable on lines 1c(9) through 1c(14). Do not enter the value of that portion of an insurance contract which guarantees, during this plan year, to pay a specific dollar benefit at a future date. **Round off amounts to the nearest dollar.** MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 1b(1), 1b(2), 1c(8), 1g, 1h, and 1i. CCTs, PSAs, and 103-12 IEs also do not complete lines 1d and 1e. See instructions.

Assets		(a) Beginning of Year	(b) End of Year
a Total noninterest-bearing cash	1a	3223206	46421293
b Receivables (less allowance for doubtful accounts):			
(1) Employer contributions	1b(1)		
(2) Participant contributions	1b(2)		
(3) Other	1b(3)	92707975	114314402
c General investments:			
(1) Interest-bearing cash (include money market accounts & certificates of deposit)	1c(1)	387433773	17818646
(2) U.S. Government securities	1c(2)	783168828	490041894
(3) Corporate debt instruments (other than employer securities):			
(A) Preferred	1c(3)(A)		
(B) All other	1c(3)(B)	4747837406	4857580785
(4) Corporate stocks (other than employer securities):			
(A) Preferred	1c(4)(A)	3944358	576790700
(B) Common	1c(4)(B)	573086055	7513242
(5) Partnership/joint venture interests	1c(5)	2651813965	2608369715
(6) Real estate (other than employer real property)	1c(6)		
(7) Loans (other than to participants)	1c(7)		
(8) Participant loans	1c(8)		
(9) Value of interest in common/collective trusts	1c(9)	759164327	443998179
(10) Value of interest in pooled separate accounts	1c(10)		
(11) Value of interest in master trust investment accounts	1c(11)		
(12) Value of interest in 103-12 investment entities	1c(12)		
(13) Value of interest in registered investment companies (e.g., mutual funds)	1c(13)	322058523	505656132
(14) Value of funds held in insurance company general account (unallocated contracts)	1c(14)	3364165	3388323
(15) Other	1c(15)	282564421	321191516

		(a) Beginning of Year	(b) End of Year
1d Employer-related investments:			
(1) Employer securities	1d(1)		
(2) Employer real property	1d(2)		
e Buildings and other property used in plan operation	1e		
f Total assets (add all amounts in lines 1a through 1e)	1f	10610367002	9993084827
Liabilities			
g Benefit claims payable	1g		
h Operating payables	1h	14223072	6657530
i Acquisition indebtedness	1i	219724083	96421640
j Other liabilities	1j	52461454	48707159
k Total liabilities (add all amounts in lines 1g through1j)	1k	286408609	151786329
Net Assets			
l Net assets (subtract line 1k from line 1f)	1l	10323958393	9841298498

Part II Income and Expense Statement

2 Plan income, expenses, and changes in net assets for the year. Include all income and expenses of the plan, including any trust(s) or separately maintained fund(s) and any payments/receipts to/from insurance carriers. Round off amounts to the nearest dollar. MTIAs, CCTs, PSAs, and 103-12 IEs do not complete lines 2a, 2b(1)(E), 2e, 2f, and 2g.

Income		(a) Amount	(b) Total
a Contributions:			
(1) Received or receivable in cash from: **(A)** Employers	2a(1)(A)		
(B) Participants	2a(1)(B)		
(C) Others (including rollovers)	2a(1)(C)		
(2) Noncash contributions	2a(2)		
(3) Total contributions. Add lines **2a(1)(A), (B), (C),** and line **2a(2)**	2a(3)		0
b Earnings on investments:			
(1) Interest:			
(A) Interest-bearing cash (including money market accounts and certificates of deposit)	2b(1)(A)	1726793	
(B) U.S. Government securities	2b(1)(B)	20756113	
(C) Corporate debt instruments	2b(1)(C)	227568298	
(D) Loans (other than to participants)	2b(1)(D)		
(E) Participant loans	2b(1)(E)		
(F) Other	2b(1)(F)	13857646	
(G) Total interest. Add lines **2b(1)(A)** through **(F)**	2b(1)(G)		263908850
(2) Dividends: **(A)** Preferred stock	2b(2)(A)	273350	
(B) Common stock	2b(2)(B)	7996346	
(C) Registered investment company shares (e.g. mutual funds)	2b(2)(C)	20851973	
(D) Total dividends. Add lines **2b(2)(A)**, **(B)**, and **(C)**	2b(2)(D)		29121669
(3) Rents	2b(3)		
(4) Net gain (loss) on sale of assets: **(A)** Aggregate proceeds	2b(4)(A)	6550249610	
(B) Aggregate carrying amount (see instructions)	2b(4)(B)	6474561538	
(C) Subtract line **2b(4)(B)** from line **2b(4)(A)** and enter result	2b(4)(C)		75688072
(5) Unrealized appreciation (depreciation) of assets: **(A)** Real estate	2b(5)(A)		
(B) Other	2b(5)(B)	45744727	
(C) Total unrealized appreciation of assets. Add lines **2b(5)(A)** and **(B)**	2b(5)(C)		45744727

		(a) Amount	(b) Total
(6) Net investment gain (loss) from common/collective trusts	2b(6)		8885288
(7) Net investment gain (loss) from pooled separate accounts	2b(7)		
(8) Net investment gain (loss) from master trust investment accounts	2b(8)		
(9) Net investment gain (loss) from 103-12 investment entities	2b(9)		
(10) Net investment gain (loss) from registered investment companies (e.g., mutual funds)	2b(10)		2019663
c Other income	2c		31458047
d Total income. Add all **income** amounts in column (b) and enter total	2d		456826316
Expenses			
e Benefit payment and payments to provide benefits:			
(1) Directly to participants or beneficiaries, including direct rollovers	2e(1)	862943012	
(2) To insurance carriers for the provision of benefits	2e(2)		
(3) Other	2e(3)		
(4) Total benefit payments. Add lines **2e(1)** through **(3)**	2e(4)		862943012
f Corrective distributions (see instructions)	2f		
g Certain deemed distributions of participant loans (see instructions)	2g		
h Interest expense	2h		
i Administrative expenses:			
(1) Salaries and allowances	2i(1)		
(2) Contract administrator fees	2i(2)	87925	
(3) Recordkeeping fees	2i(3)		
(4) IQPA audit fees	2i(4)	286611	
(5) Investment advisory and investment management fees	2i(5)	46567561	
(6) Bank or trust company trustee/custodial fees	2i(6)	1569568	
(7) Actuarial fees	2i(7)	9004594	
(8) Legal fees	2i(8)	901468	
(9) Valuation/appraisal fees	2i(9)		
(10) Other trustee fees and expenses	2i(10)		
(11) Other expenses	2i(11)	18125472	
(12) Total administrative expenses. Add lines **2i(1)** through **(11)**	2i(12)		76543199
j Total expenses. Add all **expense** amounts in column (b) and enter total	2j		939486211
Net Income and Reconciliation			
k Net income (loss). Subtract line **2j** from line **2d**	2k		-482659895
l Transfers of assets:			
(1) To this plan	2l(1)		
(2) From this plan	2l(2)		

Part III Accountant's Opinion

3 Complete lines 3a through 3c if the opinion of an independent qualified public accountant is attached to this Form 5500. Complete line 3d if an opinion is not attached.

a The attached opinion of an independent qualified public accountant for this plan is (see instructions):

(1) [X] Unmodified **(2)** [ ] Qualified **(3)** [ ] Disclaimer **(4)** [ ] Adverse

b Check the appropriate box(es) to indicate whether the IQPA performed an ERISA section 103(a)(3)(C) audit. Check both boxes (1) and (2) if the audit was performed pursuant to both 29 CFR 2520.103-8 and 29 CFR 2520.103-12(d). Check box (3) if pursuant to neither.

(1) [ ] DOL Regulation 2520.103-8 **(2)** [ ] DOL Regulation 2520.103-12(d) **(3)** [X] neither DOL Regulation 2520.103-8 nor DOL Regulation 2520.103-12(d).

c Enter the name and EIN of the accountant (or accounting firm) below:

(1) Name: KPMG LLP **(2)** EIN: 13-5565207

d The opinion of an independent qualified public accountant is **not attached** as part of Schedule H because:

(1) [ ] This form is filed for a CCT, PSA, DCG or MTIA. **(2)** [ ] It will be attached to the next Form 5500 pursuant to 29 CFR 2520.104-50.

Part IV Compliance Questions

4 CCTs and PSAs do not complete Part IV. MTIAs, 103-12 IEs, and GIAs do not complete lines 4a, 4e, 4f, 4g, 4h, 4k, 4m, 4n, or 5. 103-12 IEs also do not complete lines 4j and 4l. MTIAs also do not complete line 4l. DCGs do not complete lines 4e, 4f, 4k, 4l, and 5, and DCGs generally complete the rest of Part IV collectively for all plans in the DCG, except as otherwise provided (see instructions).

During the plan year:

		Yes	No	Amount
a Was there a failure to transmit to the plan any participant contributions within the time period described in 29 CFR 2510.3-102? Continue to answer "Yes" for any prior year failures until fully corrected. (See instructions and DOL's Voluntary Fiduciary Correction Program.)	4a		X	
b Were any loans by the plan or fixed income obligations due the plan in default as of the close of the plan year or classified during the year as uncollectible? Disregard participant loans secured by participant's account balance. (Attach Schedule G (Form 5500) Part I if "Yes" is checked.)	4b	X		3000000
c Were any leases to which the plan was a party in default or classified during the year as uncollectible? (Attach Schedule G (Form 5500) Part II if "Yes" is checked.)	4c		X	
d Were there any nonexempt transactions with any party-in-interest? (Do not include transactions reported on line 4a. Attach Schedule G (Form 5500) Part III if "Yes" is checked.)	4d		X	
e Was this plan covered by a fidelity bond?	4e	X		300000000
f Did the plan have a loss, whether or not reimbursed by the plan's fidelity bond, that was caused by fraud or dishonesty?	4f		X	
g Did the plan hold any assets whose current value was neither readily determinable on an established market nor set by an independent third party appraiser?	4g		X	
h Did the plan receive any noncash contributions whose value was neither readily determinable on an established market nor set by an independent third party appraiser?	4h		X	
i Did the plan have assets held for investment? (Attach schedule(s) of assets if "Yes" is checked, and see instructions for format requirements.)	4i	X		
j Were any plan transactions or series of transactions in excess of 5% of the current value of plan assets? (Attach schedule of transactions if "Yes" is checked and see instructions for format requirements.)	4j	X		
k Were all the plan assets either distributed to participants or beneficiaries, transferred to another plan, or brought under the control of the PBGC?	4k		X	
l Has the plan failed to provide any benefit when due under the plan?	4l		X	
m If this is an individual account plan, was there a blackout period? (See instructions and 29 CFR 2520.101-3.)	4m			
n If 4m was answered "Yes," check the "Yes" box if you either provided the required notice or one of the exceptions to providing the notice applied under 29 CFR 2520.101-3.	4n			

5a Has a resolution to terminate the plan been adopted during the plan year or any prior plan year? [ ] Yes [X] No

If "Yes," enter the amount of any plan assets that reverted to the employer this year _____.

5b If, during this plan year, any assets or liabilities were transferred from this plan to another plan(s), identify the plan(s) to which assets or liabilities were transferred. (See instructions.)

5b(1) Name of plan(s)	**5b(2)** EIN(s)	**5b(3)** PN(s)

5c Was the plan a defined benefit plan covered under the PBGC insurance program at any time during this plan year? (See ERISA section 4021 and instructions.) ..... [X] Yes [ ] No [ ] Not determined

If "Yes" is checked, enter the My PAA confirmation number from the PBGC premium filing for this plan year 546506.

SCHEDULE R (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Retirement Plan Information

This schedule is required to be filed under sections 104 and 4065 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6058(a) of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500.**

OMB No. 1210-0110

2024

This Form is Open to Public Inspection.

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024

A Name of plan
THE CITIGROUP PENSION PLAN

B Three-digit plan number (PN) ▶ 020

C Plan sponsor's name as shown on line 2a of Form 5500
CITIGROUP INC.

D Employer Identification Number (EIN)
52-1568099

Part I Distributions

All references to distributions relate only to payments of benefits during the plan year.

1 Total value of distributions paid in property other than in cash or the forms of property specified in the instructions **1** 0

2 Enter the EIN(s) of payor(s) who paid benefits on behalf of the plan to participants or beneficiaries during the year (if more than two, enter EINs of the two payors who paid the greatest dollar amounts of benefits):

EIN(s): 25-1926855

Profit-sharing plans, ESOPs, and stock bonus plans, skip line 3.

3 Number of participants (living or deceased) whose benefits were distributed in a single sum, during the plan year **3** 3742

Part II Funding Information (If the plan is not subject to the minimum funding requirements of section 412 of the Internal Revenue Code or ERISA section 302, skip this Part.)

4 Is the plan administrator making an election under Code section 412(d)(2) or ERISA section 302(d)(2)? ..... ☐ **Yes** ☒ **No** ☐ **N/A**

If the plan is a defined benefit plan, go to line 8.

5 If a waiver of the minimum funding standard for a prior year is being amortized in this plan year, see instructions and enter the date of the ruling letter granting the waiver. **Date:** Month _____ Day _____ Year _____

If you completed line 5, complete lines 3, 9, and 10 of Schedule MB and do not complete the remainder of this schedule.

6 a Enter the minimum required contribution for this plan year (include any prior year accumulated funding deficiency not waived) **6a**

b Enter the amount contributed by the employer to the plan for this plan year **6b**

c Subtract the amount in line 6b from the amount in line 6a. Enter the result (enter a minus sign to the left of a negative amount) **6c**

If you completed line 6c, skip lines 8 and 9.

7 Will the minimum funding amount reported on line 6c be met by the funding deadline? ..... ☐ **Yes** ☐ **No** ☐ **N/A**

8 If a change in actuarial cost method was made for this plan year pursuant to a revenue procedure or other authority providing automatic approval for the change or a class ruling letter, does the plan sponsor or plan administrator agree with the change? ..... ☐ **Yes** ☐ **No** ☒ **N/A**

Part III Amendments

9 If this is a defined benefit pension plan, were any amendments adopted during this plan year that increased or decreased the value of benefits? If yes, check the appropriate box. If no, check the "No" box. ..... ☐ **Increase** ☐ **Decrease** ☐ **Both** ☒ **No**

Part IV ESOPs (see instructions). If this is not a plan described under section 409(a) or 4975(e)(7) of the Internal Revenue Code, skip this Part.

10 Were unallocated employer securities or proceeds from the sale of unallocated securities used to repay any exempt loan? ..... ☐ **Yes** ☐ **No**

11 a Does the ESOP hold any preferred stock? ..... ☐ **Yes** ☐ **No**

b If the ESOP has an outstanding exempt loan with the employer as lender, is such loan part of a "back-to-back" loan? (See instructions for definition of "back-to-back" loan.) ..... ☐ **Yes** ☐ **No**

12 Does the ESOP hold any stock that is not readily tradable on an established securities market? ..... ☐ **Yes** ☐ **No**

Part V Additional Information for Multiemployer Defined Benefit Pension Plans

13 Enter the following information for each employer that (1) contributed more than 5% of total contributions to the plan during the plan year or (2) was one of the top-ten highest contributors (measured in dollars). See instructions. *Complete as many entries as needed to report all applicable employers.*

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify):

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

---

a Name of contributing employer

b EIN **c** Dollar amount contributed by employer

d Date collective bargaining agreement expires *(If employer contributes under more than one collective bargaining agreement, check box* ☐ *and see instructions regarding required attachment. Otherwise, enter the applicable date.)* Month _____ Day _____ Year _____

e Contribution rate information *(If more than one rate applies, check this box* ☐ *and see instructions regarding required attachment. Otherwise, complete lines 13e(1) and 13e(2).)*
(1) Contribution rate (in dollars and cents) _____
(2) Base unit measure: ☐ Hourly ☐ Weekly ☐ Unit of production ☐ Other (specify): _____

14 Enter the number of deferred vested and retired participants (inactive participants), as of the beginning of the plan year, whose contributing employer is no longer making contributions to the plan for:

a The current plan year. Check the box to indicate the counting method used to determine the number of inactive participants: ☐ last contributing employer ☐ alternative ☐ reasonable approximation (see instructions for required attachment)	**14a**	
b The plan year immediately preceding the current plan year. ☐ Check the box if the number reported is a change from what was previously reported (see instructions for required attachment)	**14b**	
c The second preceding plan year. ☐ Check the box if the number reported is a change from what was previously reported (see instructions for required attachment)	**14c**	

15 Enter the ratio of the number of participants under the plan on whose behalf no employer had an obligation to make an employer contribution during the current plan year to:

a The corresponding number for the plan year immediately preceding the current plan year	**15a**	
b The corresponding number for the second preceding plan year	**15b**	

16 Information with respect to any employers who withdrew from the plan during the preceding plan year:

a Enter the number of employers who withdrew during the preceding plan year	**16a**	
b If line 16a is greater than 0, enter the aggregate amount of withdrawal liability assessed or estimated to be assessed against such withdrawn employers	**16b**	

17 If assets and liabilities from another plan have been transferred to or merged with this plan during the plan year, check box and see instructions regarding supplemental information to be included as an attachment ☐

Part VI Additional Information for Single-Employer and Multiemployer Defined Benefit Pension Plans

18 If any liabilities to participants or their beneficiaries under the plan as of the end of the plan year consist (in whole or in part) of liabilities to such participants and beneficiaries under two or more pension plans as of immediately before such plan year, check box and see instructions regarding supplemental information to be included as an attachment ☐

19 If the total number of participants is 1,000 or more, complete lines (a) and (b):

a Enter the percentage of plan assets held as:
Public Equity: 9.0 % Private Equity: 12.0 % Investment-Grade Debt and Interest Rate Hedging Assets: 55.0 %
High-Yield Debt: 8.0 % Real Assets: 3.0 % Cash or Cash Equivalents: 1.0 % Other: 12.0 %

b Provide the average duration of the Investment-Grade Debt and Interest Rate Hedging Assets:
☐ 0-5 years ☒ 5-10 years ☐ 10-15 years ☐ 15 years or more

20 **PBGC missed contribution reporting requirements.** If this is a multiemployer plan or a single-employer plan that is not covered by PBGC, skip line 20.

a Is the amount of unpaid minimum required contributions for all years from Schedule SB (Form 5500) line 40 greater than zero? ☐ Yes ☒ No

b If line 20a is "Yes," has PBGC been notified as required by ERISA sections 4043(c)(5) and/or 303(k)(4)? Check the applicable box:

☐ Yes.

☐ No. Reporting was waived under 29 CFR 4043.25(c)(2) because contributions equal to or exceeding the unpaid minimum required contribution were made by the 30th day after the due date.

☐ No. The 30-day period referenced in 29 CFR 4043.25(c)(2) has not yet ended, and the sponsor intends to make a contribution equal to or exceeding the unpaid minimum required contribution by the 30th day after the due date.

☐ No. Other. Provide explanation._____

Part VII IRS Compliance Questions

21a Does the plan satisfy the coverage and nondiscrimination tests of Code sections 410(b) and 401(a)(4) by combining this plan with any other plans under the permissive aggregation rules? ☐ Yes ☒ No

21b If this is a Code section 401(k) plan, check all boxes that apply to indicate how the plan is intended to satisfy the nondiscrimination requirements for employee deferrals and employer matching contributions (as applicable) under Code sections 401(k)(3) and 401(m)(2).

☐ Design-based safe harbor method

☐ "Prior year" ADP test

☐ "Current year" ADP test

☒ N/A

22 If the plan sponsor is an adopter of a pre-approved plan that received a favorable IRS Opinion Letter, enter the date of the Opinion Letter ___/___/_____ (MM/DD/YYYY) and the Opinion Letter serial number_____.

THE CITIGROUP PENSION PLAN

Financial Statements and Supplemental Schedules

December 31, 2024 and 2023

(With Independent Auditors' Report Thereon)

THE CITIGROUP PENSION PLAN

Financial Statements and Supplemental Schedules

December 31, 2024 and 2023

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* Other schedules required by Form 5500 which are not applicable have been omitted

KPMG LLP
One Cleveland Center
Suite 2600
1375 East Ninth Street
Cleveland, OH 44114-1796

Independent Auditors' Report

To the Plans Administration Committee of Citigroup Inc.
The Citigroup Pension Plan:

Opinion

We have audited the financial statements of The Citigroup Pension Plan (the Plan), an employee benefit plan subject to the Employee Retirement Income Security Act of 1974 (ERISA), which comprise the statements of net assets available for benefits as of December 31, 2024 and 2023, and the related statements of changes in net assets available for benefits for the years then ended, and the related notes to the financial statements.

In our opinion, the accompanying financial statements present fairly, in all material respects, the net assets available for benefits of the Plan as of December 31, 2024 and 2023, and the changes in its net assets available for benefits for the years then ended, in accordance with U.S. generally accepted accounting principles.

Basis for Opinion

We conducted our audits in accordance with auditing standards generally accepted in the United States of America (GAAS). Our responsibilities under those standards are further described in the Auditors' Responsibilities for the Audit of the Financial Statements section of our report. We are required to be independent of the Plan and to meet our other ethical responsibilities, in accordance with the relevant ethical requirements relating to our audits. We believe that the audit evidence we have obtained is sufficient and appropriate to provide a basis for our audit opinion.

Responsibilities of Management for the Financial Statements

Management is responsible for the preparation and fair presentation of the financial statements in accordance with U.S. generally accepted accounting principles, and for the design, implementation, and maintenance of internal control relevant to the preparation and fair presentation of financial statements that are free from material misstatement, whether due to fraud or error.

In preparing the financial statements, management is required to evaluate whether there are conditions or events, considered in the aggregate, that raise substantial doubt about the Plan's ability to continue as a going concern for one year after the date that the financial statements are available to be issued.

Management is also responsible for maintaining a current plan instrument, including all plan amendments, administering the Plan, and determining that the Plan's transactions that are presented and disclosed in the financial statements are in conformity with the Plan's provisions, including maintaining sufficient records with respect to each of the participants, to determine the benefits due or which may become due to such participants.

Auditors' Responsibilities for the Audit of the Financial Statements

Our objectives are to obtain reasonable assurance about whether the financial statements as a whole are free from material misstatement, whether due to fraud or error, and to issue an auditors' report that includes our opinion. Reasonable assurance is a high level of assurance but is not absolute assurance and therefore is not a guarantee that an audit conducted in accordance with GAAS will always detect a material misstatement when it exists. The risk of not detecting a material misstatement resulting from fraud is higher than for one resulting from error, as fraud may involve collusion, forgery, intentional omissions, misrepresentations, or the override of internal control. Misstatements are considered material if there is a substantial likelihood that, individually or in

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the aggregate, they would influence the judgment made by a reasonable user based on the financial statements.

In performing an audit in accordance with GAAS, we:

- Exercise professional judgment and maintain professional skepticism throughout the audit.
- Identify and assess the risks of material misstatement of the financial statements, whether due to fraud or error, and design and perform audit procedures responsive to those risks. Such procedures include examining, on a test basis, evidence regarding the amounts and disclosures in the financial statements.
- Obtain an understanding of internal control relevant to the audit in order to design audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Plan's internal control. Accordingly, no such opinion is expressed.
- Evaluate the appropriateness of accounting policies used and the reasonableness of significant accounting estimates made by management, as well as evaluate the overall presentation of the financial statements.
- Conclude whether, in our judgment, there are conditions or events, considered in the aggregate, that raise substantial doubt about the Plan's ability to continue as a going concern for a reasonable period of time.

We are required to communicate with those charged with governance regarding, among other matters, the planned scope and timing of the audit, significant audit findings, and certain internal control related matters that we identified during the audit.

Supplemental Schedules Required by ERISA

Our audits were conducted for the purpose of forming an opinion on the financial statements as a whole. The supplemental schedules of Schedule H, line 4i - Schedule of Assets (Held at End of Year) as of December 31, 2024, Schedule H, line 4i - Schedule of Assets (Acquired and Disposed of Within Year) for the year ended December 31, 2024, Schedule H, line 4j - Schedule of Reportable Transactions for the year ended December 31, 2024, and Schedule G, Part I - Schedule of Fixed Income Obligations in Default or Classified as Uncollectible as of December 31, 2024 are presented for purposes of additional analysis and are not a required part of the financial statements but are supplementary information required by the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA. Such information is the responsibility of management and was derived from and relates directly to the underlying accounting and other records used to prepare the financial statements. The information has been subjected to the auditing procedures applied in the audits of the financial statements and certain additional procedures, including comparing and reconciling such information directly to the underlying accounting and other records used to prepare the financial statements or to the financial statements themselves, and other additional procedures in accordance with GAAS.

In forming our opinion on the supplemental schedules, we evaluated whether the supplemental schedules, including their form and content, are presented in conformity with the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.

In our opinion, the information in the accompanying schedules is fairly stated, in all material respects, in relation to the financial statements as a whole, and the form and content are presented in conformity with the Department of Labor's Rules and Regulations for Reporting and Disclosure under ERISA.

KPMG LLP

Cleveland, Ohio
September 30, 2025

THE CITIGROUP PENSION PLAN

Statements of Net Assets Available for Benefits

December 31, 2024 and 2023

	2024	2023
Assets:		
Cash	$ 46,421,293	$ 3,223,206
Investments, at fair value	9,832,349,132	10,514,435,821
Receivables:		
Receivable for securities sold and others	47,736,718	30,719,159
Interest and dividends	66,577,684	61,988,816
Total receivables	114,314,402	92,707,975
Total assets	9,993,084,827	10,610,367,002
Liabilities:		
Payable for securities purchased	96,421,640	219,724,083
Payable for administrative and investment management fees	6,657,530	14,223,072
Other investment liabilities	48,707,159	52,461,454
Net assets held for Retiree Medical Account (Note 11)	148,607,226	174,781,956
Total liabilities	300,393,555	461,190,565
Net assets available for benefits	$ 9,692,691,272	$ 10,149,176,437

See accompanying notes to financial statements.

THE CITIGROUP PENSION PLAN

Statements of Changes in Net Assets Available for Benefits

Years ended December 31, 2024 and 2023

	2024	2023
Additions to net assets attributable to:		
Interest, dividends and other income	$ 327,401,748	$ 315,267,472
Net appreciation in fair value of investments	122,307,481	577,851,399
Total investment income	449,709,229	893,118,871
Total additions to net assets	449,709,229	893,118,871
Deductions from net assets attributable to:		
Benefits paid to participants	830,486,246	829,352,730
Administrative and investment manager expenses	75,708,148	75,498,243
Reimbursement of pension obligations (Note 3)	—	(593,253)
Total deductions from net assets	906,194,394	904,257,720
Net decrease	(456,485,165)	(11,138,849)
Net assets available for benefits:		
Beginning of year	10,149,176,437	10,160,315,286
End of year	$ 9,692,691,272	$ 10,149,176,437

See accompanying notes to financial statements.

(1) Plan Description

The following brief description of The Citigroup Pension Plan (the Plan) is provided for general information purposes only. Participants should refer to the Plan document for a complete description of the Plan's provisions.

(a) General

The Plan is a defined benefit pension plan sponsored by Citigroup Inc. and participating affiliates (collectively, the Plan Sponsor or the Company). The Plan was designed to provide benefits to all eligible employees of the Company upon reaching retirement age or after termination. Effective January 1, 2008, the Plan was frozen for most employees. The Plan is subject to the provisions of the Employee Retirement Income Security Act of 1974, as amended (ERISA).

The Company offers postretirement healthcare benefits to certain eligible U.S. retired employees, their spouses and dependents. In accordance with Section 401(h) of the Internal Revenue Code (IRC), a separate account was established (Retiree Medical Account (RMA) – note 11), consisting of Company contributions made with the intention of providing future healthcare benefits to eligible retired employees under the Citigroup Retiree Medical Benefit Plan (the Retiree Medical Plan). The assets of the RMA are commingled with the Plan assets and are held in a trust (the Trust) for investment purposes and are included in investments, at fair value on the statements of net assets available for benefits.

Bank of New York Mellon is the trustee of the assets of the Trust established in connection with the Plan. The Plan engages registered investment advisors (investment managers) to invest the Plan's assets on its behalf.

(b) Benefits

Plan benefits are determined based on age, completed years of service and eligible compensation of participants. Participants are 100% vested in their benefits after three years of vesting service, upon reaching age 55 with one year of service, upon terminating employment by reason of disability, or if the participant dies while actively employed by the Company.

The Plan consists of a cash balance formula, granting compensation-based benefit credits and interest credits to participants, as well as grandfathered pension formulas and ongoing traditional annuity benefit accruals to certain long-service employees of legacy pension plans. The Plan was closed to new participants effective January 1, 2008. In addition, no additional compensation-based contributions were credited to the cash balance portion of the Plan for existing Plan participants after that date although interest credits will continue to accrue. Employees covered under grandfathered pension formulas generally continued to accrue benefits under their respective grandfathered formula.

(c) Expenses

Administrative and investment management expenses of the Plan are generally paid by the Plan to the extent allowed in accordance with the Plan document. The Plan Sponsor may elect to pay for certain expenses.

Certain expenses related to brokerage commissions, trading fees, investment management fees, incentive allocations and other expenses resulting from purchases and sales of investments within the Plan's investment funds are reflected in the net asset value (NAV) or its equivalent of those various Plan investment funds.

(2) Summary of Significant Accounting Policies

(a) Basis of Accounting

The accompanying financial statements have been prepared under the accrual basis of accounting.

(b) Use of Estimates

The preparation of the financial statements in conformity with U.S. generally accepted accounting principles (GAAP) requires the Plan's management to make estimates and assumptions that affect the reported amounts of assets and liabilities, changes therein, and disclosure of contingent assets and liabilities and the actuarial present value of accumulated plan benefits, and changes therein, at the date the financial statements are prepared. Actual results could differ from those estimates and assumptions. Significant estimates inherent in the preparation of the financial statements include the fair value of investments.

(c) Investments Valuation and Income Recognition

The Plan's investments are stated at fair value.

The Plan's investments include separately managed accounts held in the Trust, as well as an immediate participation guarantee contract with MetLife Insurance Company of Connecticut and group annuity contracts maintained by John Hancock Life Insurance Company, which were issued in 2022.

The Plan's investments in separately managed accounts are reported in the financial statements at the underlying security level. The fair value of such investments is based on the year-end fair values of those securities.

Cash equivalents and short-term investments, including money market funds, are valued at cost, which approximates fair value.

The fair values of mutual funds and other registered investment companies and equities traded on national securities exchanges are determined by closing prices on the last business day of the period; securities traded in the over-the-counter (OTC) market and listed securities for which no sale was reported on the valuation date are valued at the average of the last reported bid and ask prices; debt securities for which published quotations are not available are valued based on yields currently available on comparable securities of other issuers with similar credit ratings; and long-term debt securities are valued using the latest available bid prices as quoted by dealers making a market in the securities. Exchange-traded derivatives are valued using market observable prices.

Insurance contracts are valued based on the contract value which approximates fair value.

Commingled funds are valued based on NAV, which is based on the fair value of the underlying securities that have readily determinable fair values.

OTC derivatives, which include swaps, options and forwards, are valued by using pricing models that incorporate market inputs that are relevant and appropriate for pricing the securities. The models use yield curves to perform standard arbitrage-free discounted cash flow and expected cash flow calculations of prices based on the durations of the securities.

The other investments category includes primarily derivatives and a timber investment. The timber investment is stated at estimated fair value which reflects the underlying fair value of its assets, including timber assets appraised by independent third-party appraisal firms, and liabilities.

Limited partnerships, hedge funds and private equities for which published quotations are not available are valued at estimated fair value as determined by the general partner or investment manager of that investment. These investments are reported at NAV or its equivalent as a practical expedient for fair value in accordance with the Financial Accounting Standards Board (FASB) Accounting Standards Codification (ASC) 820, *Fair Value Measurement*. The Plan's trustee generally receives monthly valuations for hedge funds and quarterly valuations for private equity funds. The Plan's management reviews monthly and quarterly investment valuations as part of the ongoing monitoring of the Plan's investments.

Purchases and sales of investments are recorded on a trade-date basis. Where investments in a security have been bought at different prices, average cost is used to determine gains and losses on sales of the investments. Securities purchased or sold near year-end may result in payments on these securities not being made or received until after the Plan's year-end. The amounts of such payments are recorded as payables or receivables as of year-end in the statements of net assets available for benefits. Interest income is recorded as earned on the accrual basis. Dividend income is recorded on the ex-dividend date.

(d) Translation of Investments Denominated in Foreign Currencies

The cost and fair values of investments denominated in foreign currencies are translated into U.S. dollars at each statement of net assets date using the current London interbank spot mid-market quotation. Foreign currency gains or losses are included in net appreciation in fair value of investments. Foreign exchange gains and losses on forward contracts are recognized based on mid-market rates adjusted for the forward premium and are included in net appreciation in fair value of investments.

(e) Payment of Benefits

Benefit payments are recorded when paid.

The Plan purchased several group annuity contracts from various insurance carriers in order to fund certain benefit payments. Certain contracts are allocated to individual participants and were recognized as a deduction from net assets when purchased. The Plan pays participants their Plan benefit directly and receives a reimbursement from the insurance carriers for the portion that is the responsibility of the respective insurance carrier. The benefit payments to participants and reimbursements related to these contracts are not reflected in the statements of changes in net assets available for benefits. Certain

other contracts are not fully allocated and remain assets of the Plan. The benefit payments and reimbursements received under these unallocated contracts are reflected as benefits paid to participants and investment income, respectively, in the statements of changes in net assets available for benefits.

(3) Actuarial Present Value of Accumulated Plan Benefits

Accumulated plan benefits are those future periodic payments, including lump-sum distributions that are attributable under the Plan's provisions to the service employees have rendered.

Accumulated plan benefits include benefits expected to be paid to (a) retired or terminated employees or their beneficiaries, (b) beneficiaries of employees who have died and (c) active employees or their beneficiaries.

The actuarial present value of accumulated plan benefits is determined by independent actuaries and is the amount that results from applying actuarial assumptions to adjust the accumulated plan benefits to reflect the time value of money (through discounts for interest) and the probability of payment (by means of decrements, such as death, disability, withdrawal, or retirement) between the valuation date and the expected dates of payments.

The actuarial present value of accumulated plan benefits as of December 31, 2024 and 2023 is presented as follows:

	2024	2023
Vested participants:		
Participants currently receiving benefits	$ 5,225,126,859	$ 5,486,047,737
Other participants	3,279,949,316	3,612,196,023
Total vested benefits	8,505,076,175	9,098,243,760
Nonvested benefits	13,172,262	17,156,420
Total present value of accumulated plan benefits	$ 8,518,248,437	$ 9,115,400,180

The changes in the actuarial present value of accumulated plan benefits for the years ended December 31, 2024 and 2023 are summarized below:

	2024	2023
Actuarial present value of accumulated plan benefits at beginning of year	$ 9,115,400,180	$ 9,211,357,782
Increase (decrease) during the year attributable to:		
Additional benefits accumulated	1,702	25,398
Actuarial loss	58,168,090	5,924,876
Interest due to decrease in discount period	443,971,348	484,138,835
Benefits paid to participants	(830,486,246)	(828,759,477)
Actuarial assumption changes	(268,806,637)	242,712,766
Net (decrease)	(597,151,743)	(95,957,602)
Actuarial present value of accumulated plan benefits at end of year	$ 8,518,248,437	$ 9,115,400,180

The actuarial assumption changes from 2023 to 2024 primarily relate to an increase in the discount rate from 5.10% to 5.55%, an increase in the interest crediting rate from 4.10% to 4.55% and an increase in the lump-sum conversion rate from 5.10% to 5.55%. The actuarial assumption changes from 2022 to 2023 primarily relate to a decrease in the discount rate from 5.50% to 5.10%, a decrease in interest crediting rate from 4.50% to 4.10% and a decrease in the lump-sum conversion rate from 5.50% to 5.10%.

On December 19, 2022, the Plan entered into a single premium non-participating group annuity contract with Prudential Insurance Company of America ("Prudential") for $19 million. In May 2024, Prudential reimbursed the Plan in the amount of $593,253 representing a premium true-up from the 2022 group annuity contract conversion.

(Continued)

The significant actuarial assumptions used for the computation of the actuarial present value of accumulated plan benefits are:

	2024	2023
Discount rate	5.55%	5.10%
Mortality	PRI-2012/MP-2021	PRI-2012/MP-2021
Employee turnover	Based on actual experience	Based on actual experience
Retirement age	Age range from 55 to 70	Age range from 55 to 70

At December 31, 2024 and 2023, the Company continued to utilize the PRI-2012 mortality table (white collar) with a 7% reduction in standard rates to reflect historical plan participant mortality experience and Mortality Projection 2021 (MP-2021) projection table. The MP-2021 projection scale is projected from 2012.

The actuarial assumptions are based on the presumption that the Plan will continue. Should the Plan terminate, different actuarial assumptions and other factors might be applicable in determining the actuarial present value of accumulated plan benefits.

(4) Contributions

The Plan is subject to the minimum funding requirements of ERISA, which are actuarially determined and have been met for 2024 and 2023. There were no required cash contributions during 2024 and 2023.

(5) Investments

The Plan's investment strategies are to invest in a prudent manner for the exclusive purpose of providing benefits to participants. The investment strategies are targeted to produce a total return that, when combined with Company contributions, if any, will maintain the Plan's ability to meet all required benefit obligations.

Risk is controlled through diversification of asset types and investments in domestic and international equities, fixed-income securities, other investments and cash. The assets of the Plan are diversified to limit the impact of any individual investment. Assets are diversified across multiple asset classes, with cash and cash equivalents, publicly traded debt securities and limited partnerships and other investments representing the most significant asset allocations. Investments in these asset classes are further diversified across funds, managers, strategies, vintages, sectors and geographies, depending on the specific characteristics of each asset class.

(Continued)

(a) Investments Redemptions

The following table presents the Plan's investments in non-registered investment funds and redemption frequencies for the investments held as of December 31, 2024 and 2023:

December 31, 2024	Fair value	Unfunded commitments	Redemption Frequency (if currently eligible)
Commingled funds	$ 514,860,413	$ —	Daily-monthly
Hedge funds:			
Long/Short	360,985,350	—	Monthly-quarterly
Event Driven	272,514,567	—	Monthly-annually
Global Macro	311,210,722	—	Monthly-quarterly
Multi Strategy	95,042,452	—	Monthly-annually
Fixed Income	101,554,095	—	Monthly
Private equities	1,435,224,951	552,094,000	No redemptions
Other investments	9,623,232	—	Varies

December 31, 2023	Fair value	Unfunded commitments	Redemption Frequency (if currently eligible)
Commingled funds	$ 621,573,620	$ —	Daily-monthly
Hedge funds:			
Long/Short	354,851,294	—	Monthly-quarterly
Event Driven	312,079,065	—	Monthly-annually
Global Macro	298,772,952	—	Monthly-quarterly
Multi Strategy	137,582,992	—	Monthly-annually
Fixed Income	100,548,053	—	Monthly
Private equities	1,441,722,336	558,352,000	No redemptions
Other investments	8,050,491	—	Varies

Commingled funds are pooled investment vehicles offered to institutional investors. A commingled fund combines investment capital from multiple investors and is overseen by professional investment advisers who make the investment decisions on how to best deploy the capital according to the terms and conditions of the fund.

Long/short hedge funds are managed portfolios of investments that involve taking long positions in investments that are expected to increase in value and short positions in investments that are expected to decrease in value.

Event driven hedge funds are managed portfolios of investments where the manager takes a position in a certain number of companies with special situations. This can include, but is not limited to, mergers and distressed situations.

Global macro hedge funds are managed portfolios of investments where the manager positions the portfolio on macroeconomic principles.

Multi strategy hedge funds employ multiple strategies to diversify risks and reduce volatility.

Fixed income hedge fund's objective is to generate attractive risk-adjusted returns in excess of the Bloomberg U.S. Treasury 7-10 Year Index by trading primarily in U.S. Treasuries and short-term corporate debt securities, which may include non-investment grade securities.

Private equity investments are equity capital that are not quoted on a public exchange. Investments are made directly into private companies or buyouts of public companies. There is a required holding period rendering these investments illiquid. Distributions for investments in the category are received through the liquidation of the underlying investments of the fund and therefore are not redeemable.

(b) Derivatives

Derivatives are financial instruments whose cash flows are based on a notional amount or an underlying instrument, where there is little or no initial investment and whose terms require or permit net settlement. Derivative instruments include swaps, options, forwards and futures.

Derivative instruments are acquired and held to add incremental value and to reduce investment risk. Although the contract or notional amount of these instruments is not recorded on the financial statements, these instruments are recognized as either an investment asset or a liability, depending on the rights or obligations of the contract measured at fair value. As of December 31, 2024 and 2023, the Plan held derivative assets of $35,717,969 and $80,974,383, respectively, which are included in the investments at fair value as reported in the statements of net assets available for benefits and are included in other investments, levels 1 and 2 on the fair value hierarchy table. Derivative liabilities are included in the other investment liabilities amount in the statements of net assets available for benefits. As of December 31, 2024 and 2023, the Plan held ($39,889,165) and ($46,895,253), respectively, of derivative liabilities.

Derivative instruments may involve, to varying degrees, elements of credit and market risk in excess of amounts recognized in the financial statements. The Plan minimizes the credit (or repayment) risk in these instruments by entering into transactions with high-quality counterparties. The Plan manages market risk by establishing and monitoring limits as to the type and degree of risk that may be undertaken.

There were no derivative contracts accounted for as hedging instruments under FASB ASC 815, *Derivatives and Hedging*, during 2024 and 2023.

The tables below represent the fair value of derivative instruments by risk in the statements of net assets available for benefits at December 31, 2024 and 2023.

December 31, 2024			
Risk	**Statement of net assets available for benefits location**	**Derivative assets**	**Derivative liabilities**
Credit exposure	Investments, at fair value	$ 14,123,366	$ —
Credit exposure	Other investment liabilities	—	(2,252,014)
Currency exposure	Investments, at fair value	1,604,504	—
Currency exposure	Other investment liabilities	—	(114,979)
Interest rate exposure	Investments, at fair value	19,982,053	—
Interest rate exposure	Other investment liabilities	—	(37,522,172)
Commodity exposure	Investments, at fair value	8,046	—
		$ 35,717,969	$ (39,889,165)

December 31, 2023			
Risk	**Statement of net assets available for benefits location**	**Derivative assets**	**Derivative liabilities**
Credit exposure	Investments, at fair value	$ 11,205,667	$ —
Credit exposure	Other investment liabilities	—	(1,772,467)
Currency exposure	Investments, at fair value	885,356	—
Currency exposure	Other investment liabilities	—	(3,167,276)
Equity exposure	Investments, at fair value	627,244	—
Interest rate exposure	Investments, at fair value	68,256,116	—
Interest rate exposure	Other investment liabilities	—	(41,943,326)
Commodity exposure	Other investment liabilities	—	(12,184)
		$ 80,974,383	$ (46,895,253)

(Continued)

The tables below represent the effect of derivative assets and liabilities included in net appreciation (depreciation) in the fair value of investments, included in the Statements of Changes in Net Assets Available for Benefits for the years ended December 31, 2024 and 2023.

Year ended December 31, 2024

Risk	Realized (depreciation) appreciation on derivatives	Change in unrealized (depreciation) appreciation on derivatives	Total
Commodity exposure	$ 2,946	$ 20,230	$ 23,176
Credit exposure	1,257,503	(2,376,208)	(1,118,705)
Currency exposure	(256,799)	3,753,649	3,496,850
Equity exposure	2,272,391	(627,244)	1,645,147
Interest rate exposure	(6,813,761)	(44,507,257)	(51,321,018)
	$ (3,537,720)	$ (43,736,830)	$ (47,274,550)

Year ended December 31, 2023

Risk	Realized (depreciation) appreciation on derivatives	Change in unrealized (depreciation) appreciation on derivatives	Total
Commodity exposure	$ (38,782)	$ (12,184)	$ (50,966)
Credit exposure	3,119,501	3,482,055	6,601,556
Currency exposure	208,679	500,264	708,943
Equity exposure	2,685,845	1,468,477	4,154,322
Interest rate exposure	(37,540,481)	44,431,981	6,891,500
	$ (31,565,238)	$ 49,870,593	$ 18,305,355

(Continued)

The following tables below represent the notional values of both long and short derivative positions by risk as of December 31, 2024 and 2023:

December 31, 2024

Risk		Long notional value	Short notional value
Commodity Exposure	Futures	$ —	$ (383,342)
Credit Exposure	Swaps	664,855,508	(664,855,508)
Currency Exposure	Futures	52,984,484	(52,984,484)
Interest Rate Exposure	Futures	896,504,701	—
Interest Rate Exposure	Options	287,125,000	(249,629,840)
Interest Rate Exposure	Swaps	2,234,160,261	(2,234,160,261)
		$ 4,135,629,954	$ (3,202,013,435)

December 31, 2023

Risk		Long notional value	Short notional value
Commodity Exposure	Futures	$ —	$ (1,162,180)
Credit Exposure	Swaps	547,622,259	(547,622,259)
Credit Exposure	Options	6,600,000	—
Currency Exposure	Futures	4,125,254	—
Currency Exposure	Forwards	170,351,401	(170,351,401)
Currency Exposure	Options	3,001,009	(4,842,271)
Equity Exposure	Futures	15,665,000	—
Interest Rate Exposure	Futures	618,842,226	—
Interest Rate Exposure	Options	347	(641,705,339)
Interest Rate Exposure	Swaps	1,713,160,624	(1,713,160,624)
		$ 3,079,368,120	$ (3,078,844,074)

(i) Forward Foreign Currency Contracts

In order to mitigate foreign currency exchange rate risks or for investment purposes, the investment managers of the Plan may buy or sell forward foreign currency contracts. Investments in forward foreign currency contracts obligate one party to purchase and the other party to sell a specific currency at a set price on a future date. Forward foreign currency contracts are valued monthly based on forward market rates, with the resulting adjustment being recorded as unrealized gain (loss), which is included on the statements of changes in net assets available for benefits as net appreciation (depreciation) in the fair value of investments.

(Continued)

Certain risks result from investing in foreign securities that have additional risks compared to the usual risks inherent in domestic investments. Such risks include future political, economic and currency exchange developments including investment restrictions and changes in foreign laws. The investment manager and by extension, the Plan is also subject to the credit risk that the other party will not complete the obligation of the contract.

(ii) Futures Contracts

In order to gain exposure to, or protect against, declines in security values, inclusive of foreign currency, equity, commodity and interest rate driven changes, the investment managers of the Plan may buy and sell futures contracts. Futures contracts generally are sold to mitigate declines in the value of portfolio securities. The Plan may also purchase futures contracts to gain exposure to market changes as it may be more efficient or cost-effective than actually buying securities. Variation margin payments are equal to the daily changes in contract value and are recorded as realized gains and losses, which are included on the statements of changes in net assets available for benefits as part of net appreciation (depreciation) in the fair value of investments.

Risks of entering into futures contracts include the possibility that there may be an illiquid market and that changes in the value of the contract may not correlate with changes in the value of the underlying securities.

(iii) Options

In order to mitigate certain risks, such as interest rate risk, or to speculate on changes in the expected direction of underlying prices, investment managers of the Plan may buy or sell options. An option is a derivative instrument that specifies a contract between two parties for a future transaction on an asset at a reference price. The buyer of the option gains the right, but not the obligation, to engage in the transaction, while the seller incurs the corresponding obligation to fulfill the transaction.

Certain risks result from investing in options. Risks of entering into options contracts include the possibility that there may be an illiquid market and that the changes in the value of the contract may not correlate with changes in the value of the underlying securities.

(iv) Swaps

In order to mitigate certain risks, such as interest rate risk and credit risk, or to speculate on changes in the expected direction of underlying prices, the investment managers of the Plan may use swaps. A swap is a financial contract between two parties, where each party pays the other party periodic payments over the life of the contract according to some pre-specified rules based on a certain underlying index. In most swaps, one party makes the fixed payments while the other party delivers the floating payments according to the underlying index. Gains and losses on swaps are included in net appreciation (depreciation) in the Plan's statements of changes in net assets.

Certain risks result from investing in swaps. There is price risk which arises due to the movement of the underlying index so that the values of future payments change. This risk can be minimized by taking offsetting positions. There is also default risk which is exposure to the risk of failure of the counterparty.

(6) Fair Value Measurements

FASB ASC 820 provides a framework for measuring fair value, which provides a fair value hierarchy that prioritizes the inputs to valuation techniques used to measure fair value. The hierarchy gives the highest priority to unadjusted quoted prices in active markets for identical assets or liabilities (Level 1 measurements) and the lowest priority to unobservable inputs (Level 3 measurements). The three levels of the fair value hierarchy are described below:

- Level 1 – Quoted prices for identical instruments in active markets.
- Level 2 – Quoted prices for similar instruments in active markets; quoted prices for identical or similar instruments in markets that are not active; and model-derived valuations in which all significant inputs and significant value drivers are observable in active markets.
- Level 3 – Valuations derived from valuation techniques in which one or more significant inputs or significant value drivers are unobservable.

This hierarchy requires the Plan's management to use observable market data, when available, and to minimize the use of unobservable inputs when determining fair value. As required by ASC 820, assets and liabilities are classified in their entirety based on the lowest level of input that is significant to the fair value measurement.

The methods described above may produce a fair value measurement that may not be indicative of net realizable value or reflective of future fair values. Furthermore, while the Plan believes its valuation methods are appropriate, the use of different methodologies or assumptions to determine the fair value of certain financial instruments could result in a different fair value measurement at the reporting date.

FASB ASC 820 investments for which fair value is measured using the NAV per share practical expedient are excluded from the fair value hierarchy.

The tables on the following pages categorize the Plan's investments by level within the fair value hierarchy as of December 31, 2024 and 2023.

	December 31, 2024			
	Level 1	**Level 2**	**Level 3**	**Total**
Investments, at fair value:				
Cash equivalents and short-term investments	$	$ 386,615,578	$ —	$ 386,615,578
U.S. equity investments	315,427,342	—	—	315,427,342
Non-U.S. equity investments	268,876,600	—	—	268,876,600
Mutual funds and other registered investment companies	186,991,837	—	—	186,991,837
Debt securities	389,682,196	5,144,633,507	—	5,534,315,703
Insurance contracts	—	—	3,388,323	3,388,323
Commingled funds	—	514,860,413	—	514,860,413
Other investments	1,423,649	34,610,639	382,774	36,417,062
Investments in fair value hierarchy	$ 1,162,401,624	$ 6,080,720,137	$ 3,771,097	$ 7,246,892,858
Investments valued at NAV*:				
Limited partnerships and other investments				2,585,456,274
Investments, at fair value				$ 9,832,349,132
Other investment liabilities	$ (9,914,295)	$ (38,792,864)	$ —	$ (48,707,159)

	December 31, 2023			
	Level 1	**Level 2**	**Level 3**	**Total**
Investments, at fair value:				
Cash equivalents and short-term investments	$ 8,697,956	$ 596,675,875	$ —	$ 605,373,831
U.S. equity investments	261,955,403	—	—	261,955,403
Non-U.S. equity investments	315,075,009	—	—	315,075,009
Mutual funds and other registered investment companies	241,709,172	—	—	241,709,172
Debt securities	689,336,900	5,041,466,158	—	5,730,803,058
Insurance contracts	—	—	3,364,165	3,364,165
Commingled funds	—	621,573,620	—	621,573,620
Other investments	37,902,618	43,071,765	1,793,215	82,767,598
Investments in fair value hierarchy	$ 1,554,677,058	$ 6,302,787,418	$ 5,157,380	$ 7,862,621,856
Investments valued at NAV*:				
Limited partnerships and other investments				2,651,813,965
Investments, at fair value				$ 10,514,435,821
Other investment liabilities	$ (2,697,423)	$ (49,764,031)	$ —	$ (52,461,454)

(Continued)

*In accordance with Subtopic 820-10, certain investments that are measured at fair value using the net asset value per share (or its equivalent) practical expedient have not been classified in the fair value hierarchy. The fair value amounts presented in this table are intended to permit reconciliation of the fair value hierarchy to the amount presented in the Statement of Net Assets Available for Benefits.

The tables below set forth the summary of purchases, sales and transfers out of level 3 of the Plan's Level 3 investments for the years ended December 31, 2024 and 2023.

	December 31, 2024		
	Purchases	**Sales**	**Transfers in/out of Level 3**
Other Investments	$ 4,539	$ (1,389,735)	$ —
Total	$ 4,539	$ (1,389,735)	$ —

	December 31, 2023		
	Purchases	**Sales**	**Transfers in/out of Level 3**
Other Investments	$ 164,174	$ (1,395,532)	$ —
Total	$ 164,174	$ (1,395,532)	$ —

(7) Risks and Uncertainties

The investment managers of the Plan invest in various investment securities. Investment securities, in general, are exposed to various risks such as interest rate, credit and overall market volatility risk. Due to the level of risk associated with certain investment securities, it is reasonable to expect that changes in the values of investment securities will occur in the near term and that such changes could materially affect the amounts reported in the statements of net assets available for benefits.

The Plan may indirectly invest in securities with contractual cash flows, such as asset-backed securities. The value, liquidity and related income of these securities are sensitive to changes in economic conditions and may be adversely affected by shifts in the market's perception of the issuers and changes in interest rates.

In the normal course of business, the Plan enters into transactions in various financial instruments with off-balance-sheet risk. These financial instruments involve varying degrees and types of risks, including credit and market risks, which may be in excess of the amounts recognized in the statements of net assets available for benefits of the Plan.

Credit risk represents the potential loss to the Plan due to possible nonperformance by obligors and counterparties of the terms in their contracts. Market risk represents the potential loss to the Plan due to the decrease or increase in the value of an on- or off-balance-sheet financial instrument caused primarily by changes in interest rates or foreign exchange rates or a combination thereof.

The Plan employs the use of derivatives to mitigate interest rate exposure relative to its liabilities in order to reduce funding level volatility.

Forward contracts and futures represent commitments to purchase or sell securities, money market instruments or foreign currencies at a future date and at a specified price. Both credit and market risks exist with respect to forward contracts. Market risk exists with respect to futures. These positions are carried at current fair value and the unrealized gain or loss is included in limited partnerships and other investments and other investment liabilities. Financial futures are marked to market and settled with the broker on a daily basis. The Plan does not anticipate that losses, if any, as a result of credit or market risk would materially affect the net assets available for benefits of the Plan. The Plan, to a limited extent, enters into transactions involving other financial instruments and commitments as an integral part of the overall management of the investment portfolio.

Plan contributions are made and the actuarial present value of accumulated plan benefits are reported, based on certain assumptions pertaining to interest rates, inflation rates and employee demographics, all of which are subject to change. Due to uncertainties inherent in the estimations and assumptions process, it is at least reasonably possible that changes in these estimates and assumptions in the near term would be material to the financial statements.

(8) Plan Termination

Although the Company has not expressed any intent to do so, it has the right to terminate the Plan in accordance with the Plan provisions and the provisions set forth under ERISA. In the event the Plan terminates, the net assets of the Plan will be allocated, as prescribed under ERISA and its related regulations, generally to provide the following benefits in the order indicated:

1. Annuity benefits that former employees or their beneficiaries have been receiving for at least three years, or that employees eligible to retire for that three-year period would have been receiving if they had retired with benefits in the normal form of annuity under the Plan. The priority amount is limited to the lowest benefit that was payable (or would have been payable) during those three years. The amount is further limited to the lowest benefit that would be payable under plan provisions in effect at any time during the five years preceding plan termination.

2. Other vested benefits insured by the Pension Benefit Guaranty Corporation (PBGC) (a U.S. government agency) up to the applicable limitations (discussed below).

3. All other vested benefits (that is, vested benefits not insured by the PBGC).

4. All nonvested benefits.

Additionally, the PBGC insures certain benefits under the Plan if the Plan so terminates. Generally, the PBGC guarantees most vested normal retirement benefits, early retirement benefits, and certain disability and survivor's pensions. However, the PBGC does not guarantee all types of benefits under the Plan, and the amount of benefit protection is subject to certain limitations. Whether all participants will receive their benefits should the Plan terminate at some future time will depend on the sufficiency, at that time, of the Plan's net assets available for benefits to provide for accumulated benefit obligations and may also depend on the financial condition of the Plan Sponsor and level of benefits guaranteed by the PBGC. There is a statutory ceiling on the amount of an individual's monthly benefit that the PBGC guarantees, which is adjusted periodically and adjusted for timing and form of payment. For plan terminations occurring during 2025, the ceiling is $7,432 per month for a straight life annuity in the year a participant attains age 65.

(9) Tax Status

The Plan was amended and restated effective January 1, 2020. By notice dated February 5, 2021, the Plan obtained a favorable determination letter from the Internal Revenue Service (IRS), in which the IRS determined that the terms of the Plan, as amended and restated effective January 1, 2020, were in compliance with the applicable requirements of the IRC.

Further, by notices dated September 18, 2025, the Plan obtained favorable determinations from the Puerto Rico Department of Treasury (PR Treasury), that the terms of the Plan, as amended and restated effective January 1, 2020, and Amendments 1 and 3 thereto were in compliance with applicable requirements under the Puerto Rico Internal Revenue Code of 1994, as amended (PRIRC).

Although the Plan has been amended since receiving the February 5, 2021 determination letter from the IRS, the Plan's management and the Plan's legal counsel believe that the Plan, as amended and restated, continues to be qualified as exempt and continues to operate in compliance with the applicable requirements of the IRC. The Plan administrator and its counsel are aware of no aspect of the Plan's design or operation that would result in the Plan's disqualification under the applicable provisions of the IRC and the PRIRC. Therefore, no provision for income taxes has been included in the Plan's financial statements.

GAAP requires the Plan's management to evaluate tax positions taken by the Plan and recognize a tax liability (or asset) if the Plan has taken an uncertain position that more likely than not would not be sustained upon examination by the IRS and the PR Treasury. The Plan's management and counsel have analyzed the tax positions taken by the Plan and have concluded that as of December 31, 2024, there are no uncertain positions taken or expected to be taken that would require recognition of a liability (or asset) or disclosure in the financial statements.

The Plan is subject to audits by taxing jurisdictions. An examination of the Plan by the U.S. Department of Labor, Employee Benefits Security Administration, although not a taxing jurisdiction, is in progress. The Plan Sponsor believes the Plan is no longer subject to tax examination for years prior to 2021.

(10) Party-in-Interest Transactions

The Plan incurs costs for services provided by the Plan's trustee, administrator, investment managers and others. Under ERISA, these entities are considered related parties-in-interest and are allowable under ERISA regulations. The Plan's payments for these services are exempt from the prohibited transaction provisions of ERISA.

(11) Retiree Medical Account

As explained in note 1, the RMA was established to pay healthcare benefits and related administrative expenses incurred by eligible retirees and their beneficiaries. These retirees share in the cost of their healthcare benefits through co-payments, service-related contributions and salary-related deductibles. In accordance with Section 401(h) of the IRC, the net assets of the RMA may not be used for, or diverted to, any purpose other than providing health benefits for eligible retirees and their beneficiaries. Plan participants do not contribute to the RMA.

Effective January 1, 2011, the net assets of the RMA were allocated between the Health Plan and the Retiree Medical Plan in accordance with the creation of the Retiree Medical Plan. Net assets of the RMA are allocated between the Health Plan and the Retiree Medical Plan based on claims paid. The related obligations for health benefits are not included in this Plan's accumulated benefit obligations but are reflected as obligations of the Health Plan and the Retiree Medical Plan.

The Retiree Medical Plan was amended effective January 1, 2021 to move grandfathered Medicare-eligible retirees to the Medicare individual marketplace. As a result, the net assets of the RMA were fully allocated to the Retiree Medical Plan.

Net assets of the RMA were $148,607,226 and $174,781,956 as of December 31, 2024 and 2023, respectively. The RMA accounted for 1.510% and 1.693% of the Plan's net assets per the Form 5500 as of December 31, 2024 and 2023, respectively.

Employer contributions to the RMA are determined annually and are at the discretion of the Company. The Company made $0 contributions to the RMA for the years ended December 31, 2024 and 2023.

(12) Subsequent Events

The Plan's management further evaluated subsequent events through September 30, 2025, the date on which the financial statements were available to be issued. The Plan is not aware of any other subsequent events that would require recognition or disclosure in the financial statements.

(13) Reconciliation of Financial Statements to Form 5500

The following is a reconciliation of net assets available for benefits per the financial statements to the Form 5500:

	2024	2023
Net assets available for benefits per the financial statements	$ 9,692,691,272	$ 10,149,176,437
Add: net assets held for the Retiree Medical Account	148,607,226	174,781,956
Net assets per the Form 5500	$ 9,841,298,498	$ 10,323,958,393

The following is a reconciliation of the net decrease in net assets per the financial statements to the Form 5500:

	2024	2023
Net (decrease) in net assets per the financial statements	$ (456,485,165)	$ (11,138,849)
Add: net appreciation in Retiree Medical Account	1,704,394	10,614,918
Add: interest and dividend income from Retiree Medical Account	5,412,693	5,688,428
Less: benefits paid to participants from Retiree Medical Account	(32,456,766)	(29,777,403)
Less: administrative and investment manager expenses from Retiree Medical Account	(835,051)	(748,289)
Net (loss) per the Form 5500	$ (482,659,895)	$ (25,361,195)

(Continued)

THE CITIGROUP PENSION PLAN
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
EIN: 52-1568099; Plan 020
December 31, 2024

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
Investments, at fair value:					
Cash Equivalents and Short-term Investments:					
ALIMENTATION COUCHE-TARD DISC	1,100,000		1/21/2025	$ 1,094,399	$ 1,094,399
AMERICAN ELEC PWR DISC	1,900,000		1/21/2025	1,892,852	1,892,852
BLACKROCK SHORT TERM MOEBT	1,146			1,146	1,146
* BNY MELLON CASH RESERVE	22,653		12/31/2049	22,653	22,653
CASH COLLATERAL HELD AT MORGAN	163,000			163,000	163,000
* CASH HELD AT BNYMELLON	1,765,000			1,765,000	1,765,000
* COLLECTIVE US GOV'T STIF 15	270,714,355	4.00%	12/31/2049	270,714,355	270,714,355
CONSTEL BRDS 4(2) DISC	2,000,000		1/7/2025	1,990,925	1,990,925
CONSTEL BRDS 4(2) DISC	550,000		1/8/2025	547,731	547,731
CONSTEL BRDS 4(2) DISC	1,500,000		1/17/2025	1,494,470	1,494,470
CROWN CASTLE DISC	1,850,000		1/7/2025	1,841,521	1,841,521
CROWN CASTLE DISC	1,600,000		1/16/2025	1,591,794	1,591,794
CVS CORP DISC	1,600,000		1/31/2025	1,590,200	1,590,200
DELL INTL LLC / EMC CORP DISC	3,200,000		1/7/2025	3,191,591	3,191,591
DELL INTL LLC / EMC CORP DISC	1,900,000		1/10/2025	1,895,535	1,895,535
DEUTSCHE BK FINL REV REPO	33,300,000	5.00%	1/3/2025	33,300,000	33,300,000
DEUTSCHE BK FINL REV REPO	32,500,000	5.00%	1/2/2025	32,500,000	32,500,000
EDISON INTL DISC	1,200,000		1/15/2025	1,195,492	1,195,492
INTERCONTINENTAL DISC	350,000		1/6/2025	349,128	349,128
KEURIG DR PEPPER DISC	1,600,000		1/10/2025	1,595,196	1,595,196
LCH CCP MS CASH COLL VAR RT	3,673,000		1/1/2049	3,673,000	3,673,000
MORG CCP COLLATERAL	842,000		1/1/2049	842,000	842,000
MS ICE CCP COLLAT	5,365,000		1/1/2049	5,365,000	5,365,000
OTC COLL GOLDMAN SACHS	70,000	4.00%	1/1/2049	70,000	70,000
PENSKE TRUCK LEASING DISC	2,800,000		1/23/2025	2,789,103	2,789,103
PUBLIC SER ENT GR DISC	1,600,000		1/9/2025	1,595,175	1,595,175
SOUTHERN CAL EDIS DISC	1,600,000		1/6/2025	1,583,720	1,583,720
SWAP COLLATERAL WITH GOLDMAN	4,344,993			4,344,993	4,344,993
SWAP COLLATERAL WITH HSBC	1,473,000			1,473,000	1,473,000
SWAP COLLATERAL WITH UBS	100,000			100,000	100,000
TORONTO DOMINION REV REPO	4,400,000	5.00%	1/2/2025	4,400,000	4,400,000
VW CREDIT INC DISC	1,650,000		1/6/2025	1,642,599	1,642,599
Subtotal cash equivalents and short-term investments				$ 386,615,578	$ 386,615,578
U.S. Equity Investments:					
10X GENOMICS INC	26,184			$ 465,767	$ 376,002
89BIO INC	3,679			29,270	28,770
A10 NETWORKS INC	7,220			102,740	132,848
ABBOTT LABORATORIES	12,932			1,311,218	1,462,739
ABERCROMBIE & FITCH CO	590			97,091	88,187
ABM INDUSTRIES INC	7,603			351,913	389,122
ACADEMY SPORTS & OUTDOORS INC	5,634			319,895	324,124
ACADIA PHARMACEUTICALS INC	25,700			551,786	471,595
ACCOLADE INC	9,610			34,113	32,866
ACELYRIN INC	8,370			49,521	26,282
ACI WORLDWIDE INC	27,165			898,213	1,410,135
ACV AUCTIONS INC	28,839			562,892	622,922
ADMA BIOLOGICS INC	11,020			171,358	188,993
ADOBE INC	2,640			1,267,589	1,173,955
ADTALEM GLOBAL EDUCATION INC	2,700			137,855	245,295
ADVANCED MICRO DEVICES INC	3,258			459,828	393,534
AFFILIATED MANAGERS GROUP INC	3,440			554,340	636,125
AGILON HEALTH INC	53,050			97,526	100,795
AGREE REALTY CORP	1,904			129,175	134,137
AIR LEASE CORP	22,020			768,021	1,061,584
AIRBNB INC	16,335			2,186,898	2,146,582
ALARM.COM HOLDINGS INC	6,180			353,870	375,744
ALBEMARLE CORP	7,472			330,597	304,036
ALCOA CORP	29,381			1,078,450	1,110,014
ALEXANDRIA REAL ESTATE EQUITIE	822			88,928	80,186
ALIGNMENT HEALTHCARE INC	42,129			439,144	473,951
ALKAMI TECHNOLOGY INC	3,990			117,337	146,353

(Continued)

THE CITIGROUP PENSION PLAN
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
EIN: 52-1568099; Plan 020
December 31, 2024

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
ALLISON TRANSMISION	100			$ 96	$ —
ALPHABET INC	30,075			1,974,429	5,727,483
ALPHABET INC	18,727			2,672,395	3,545,021
AMAZON.COM INC	60,171			7,420,253	13,200,916
AMERESCO INC	6,010			185,541	141,115
AMERICAN ASSETS TRUST INC	1,134			29,548	29,779
AMERICAN AXLE & MANUFACTURING	18,509			126,323	107,907
AMERICAN EAGLE OUTFITTERS INC	37,850			649,756	630,960
AMERICAN HEALTHCARE REIT INC	1,778			44,791	50,531
AMERICAN SUPERCONDUCTOR CORP	12,432			226,008	306,200
AMERICAN WOODMARK CORP	11,613			1,009,129	923,582
AMERIS BANCORP	4,680			313,193	292,828
AMICUS THERAPEUTICS INC	6,520			72,322	61,418
AMNEAL PHARMACEUTICALS INC	18,140			60,151	143,669
AMPHENOL CORP	22,903			1,665,195	1,590,613
ANYWHERE REAL ESTATE INC	16,340			91,310	53,922
APELLIS PHARMACEUTICALS INC	14,790			431,474	471,949
API GROUP CORP	24,490			712,670	880,905
APOLLO GLOBAL MANAGEMENT INC	2,610			434,201	431,068
APOLLO GLOBAL MANAGEMENT INC	5,227			302,814	454,279
APPFOLIO INC	1,395			298,474	344,174
APPLE INC	7,294			1,327,455	1,826,563
APPLIED DIGITAL CORP	87,216			539,359	666,330
APPLIED EXTRUSION TECHNOLOGIES	7,792			—	—
APPLOVIN CORP	400			116,344	129,532
ARCHER AVIATION INC	38,430			323,862	374,693
ARCHROCK INC	20,740			413,482	516,219
ARCUS BIOSCIENCES INC	1,993			31,482	29,676
ARDELYX INC	55,610			290,724	281,943
ARES MANAGEMENT CORP	3,328			180,877	183,173
ARISTA NETWORKS INC	10,812			1,049,519	1,195,050
ARLO TECHNOLOGIES INC	8,200			87,389	91,758
ARMSTRONG WORLD INDUSTRIES INC	7,282			949,297	1,029,165
ARROW ELECTRONICS INC	5,940			629,879	671,933
ARVINAS INC	6,620			174,355	126,905
ASBURY AUTOMOTIVE GROUP INC	3,134			819,841	761,656
ASPEN AEROGELS INC	22,010			362,207	261,479
ATKORE INC	7,750			663,541	646,738
ATLAS ENERGY SOLUTIONS INC	32,270			703,703	715,749
ATMUS FILTRATION TECHNOLOGIES	8,920			340,526	349,486
ATRICURE INC	21,428			507,011	654,840
AUTOMATIC DATA PROCESSING INC	14,374			2,704,757	4,207,701
AUTOZONE INC	746			1,554,286	2,388,692
AXON ENTERPRISE INC	5,709			593,411	3,392,973
AXOS FINANCIAL INC	9,300			452,041	649,605
AXSOME THERAPEUTICS INC	4,358			292,552	368,730
BADGER METER INC	2,600			492,130	551,512
BANC OF CALIFORNIA INC	24,930			394,099	385,418
BANDWIDTH INC	2,110			29,090	35,912
BANK OF AMERICA CORP	709			895,779	864,448
BANK OF AMERICA CORP	26,182			1,088,809	1,150,699
BANK OZK	10,580			438,048	471,127
BANKUNITED INC	14,657			346,720	559,458
BEACON ROOFING SUPPLY INC	4,540			345,633	461,173
BELLRING BRANDS INC	9,430			411,736	710,456
BIOCRYST PHARMACEUTICALS INC	23,650			189,304	177,848
BLOCK INC	6,000			524,016	509,940
BLUE BIRD CORP	2,143			116,152	82,784
BLUELINX HOLDINGS INC	1,266			82,384	129,335
BLUEPRINT MEDICINES CORP	10,242			842,574	893,307
BOEING CO/THE	20,000			1,064,750	1,218,000
BOEING CO/THE	2,586			396,490	457,722
BOISE CASCADE CO	1,790			121,471	212,759
BRADY CORP	4,660			235,900	344,141
BRANDYWINE REALTY TRUST	11,250			61,382	63,000

(Continued)

THE CITIGROUP PENSION PLAN
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
EIN: 52-1568099; Plan 020
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Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
BREAD FINANCIAL HOLDINGS INC	750			$ 46,204	$ 45,795
BRIGHTHOUSE FINANCIAL INC	4,330			197,236	208,013
BRIGHTSPRING HEALTH SERVICES I	2,900			141,619	181,540
BRIGHTVIEW HOLDINGS INC	25,032			302,783	400,262
BROADCOM INC	3,595			597,808	833,465
BROWN & BROWN INC	17,663			1,937,833	1,801,979
BROWN-FORMAN CORP	15,862			651,159	602,439
BUTTERFLY NETWORK INC	7,204			21,781	22,476
CADENCE DESIGN SYSTEMS INC	1,340			388,279	402,616
CAL-MAINE FOODS INC	3,240			225,400	333,461
CAMDEN PROPERTY TRUST	1,428			174,222	165,705
CAMPING WORLD HOLDINGS INC	19,517			437,002	411,418
CAPITAL ONE FINANCIAL CORP	10,410			996,052	1,856,311
CARLISLE COS INC	3,519			1,586,949	1,297,948
CARPENTER TECHNOLOGY CORP	7,182			702,483	1,218,857
CARVANA CO	1,737			218,903	353,236
CASELLA WASTE SYSTEMS INC	3,057			324,507	323,461
CASTLE BIOSCIENCES INC	5,390			133,684	143,644
CCC INTELLIGENT SOLUTIONS HOLD	14,038			151,293	164,666
CDW CORP/DE	7,041			1,272,886	1,225,416
CECO ENVIRONMENTAL CORP	13,271			380,256	401,182
CELLDEX THERAPEUTICS INC	2,360			64,743	59,637
CELSIUS HOLDINGS INC	4,915			190,903	129,461
CENTURY ALUMINUM CO	5,510			80,905	100,392
CENTURY COMMUNITIES INC	3,780			315,616	277,301
CHARLES SCHWAB CORP/THE	10,481			666,974	775,699
CHART INDUSTRIES INC	2,130			106,266	150,122
CHARTER COMMUNICATIONS INC	2,581			740,685	884,689
CHEFS' WAREHOUSE INC/THE	4,470			180,457	220,460
CHEWY INC	6,710			184,213	224,718
CHINOOK THERAPE	9,220			—	—
CIENA CORP	8,013			514,796	679,583
CIGNA GROUP/THE	6,360			1,886,044	1,756,250
CIVITAS RESOURCES INC	3,020			214,735	138,527
CLEAN HARBORS INC	10,570			1,559,048	2,432,580
CLEANSPARK INC	4,120			44,016	37,945
CLEARWATER ANALYTICS HOLDINGS	17,357			389,530	477,665
CLEARWAY ENERGY INC	10,580			275,635	275,080
CME GROUP INC	3,900			934,996	905,697
COCA-COLA CONSOLIDATED INC	520			509,304	655,195
COGENT BIOSCIENCES INC	16,939			146,009	132,124
COGENT COMMUNICATIONS HOLDINGS	9,564			643,645	737,097
COHERENT CORP	6,702			411,139	634,880
COLUMBIA BANKING SYSTEM INC	30,569			783,908	825,669
COMCAST CORP	53,493			1,979,980	2,007,592
COMFORT SYSTEMS USA INC	1,526			147,967	647,116
COMMERCE BANCSHARES INC/MO	16,484			741,597	1,027,118
COMMUNITY HEALTHCARE TRUST INC	1,680			29,327	32,273
COMMVAULT SYSTEMS INC	260			26,015	39,237
COMPASS INC	100,376			396,071	587,200
CONCENTRA GROUP HOLDINGS PAREN	2,097			42,167	41,479
CONMED CORP	12,330			903,370	843,865
CONOCOPHILLIPS	68,507			7,353,837	6,793,839
CONSTAR INTERNATIONAL HOLDINGS	7,661			—	—
CONSTAR INTERNATIONAL HOLDINGS	773			—	—
CONSTELLATION ENERGY CORP	2,370			387,292	530,193
COPART INC	33,792			1,910,066	1,939,323
COPT DEFENSE PROPERTIES	12,090			306,361	374,186
CORNING INC	7,044			290,408	334,731
CORVEL CORP	1,923			110,606	213,953
COSTAR GROUP INC	15,552			1,080,536	1,113,368
COUCHBASE INC	21,266			385,430	331,537
COURSERA INC	23,120			189,225	196,520
COUSINS PROPERTIES INC	2,680			83,737	82,115
CRINETICS PHARMACEUTICALS INC	5,748			273,690	293,895

(Continued)

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Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
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Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
CTO REALTY GROWTH INC	1,482			$ 26,725	$ 29,210
CUBESMART	1,479			75,917	63,375
CULLEN/FROST BANKERS INC	3,153			440,494	423,290
CUSTOMERS BANCORP INC	12,400			652,135	603,632
CYTOKINETICS INC	7,007			306,236	329,609
DANA INC	25,870			307,294	299,057
DAVE INC	9,198			379,355	799,490
DEERE & CO	1,670			677,021	707,579
DENTSPLY SIRONA INC	36,700			1,056,484	696,566
DIAMONDBACK ENERGY INC	2,324			411,217	380,741
DIGIMARC CORP	5,575			206,176	208,784
DIGITAL REALTY TRUST INC	1,346			200,876	238,686
DIGITALOCEAN HOLDINGS INC	6,417			232,028	218,627
DIODES INC	8,921			572,015	550,158
DISCOVER FINANCIAL SERVICES	2,590			313,416	448,666
DMC GLOBAL INC	32,820			1,057,797	241,227
DOLLAR GENERAL CORP	2,010			242,859	152,398
DOLLAR TREE INC	13,505			890,707	1,012,065
DORMAN PRODUCTS INC	1,520			195,696	196,916
DOUBLEVERIFY HOLDINGS INC	30,079			563,660	577,818
DOUGLAS EMMETT INC	1,340			24,813	24,870
DREAM FINDERS HOMES INC	31,633			749,257	736,100
DXC TECHNOLOGY CO	1,600			36,488	31,968
DYNE THERAPEUTICS INC	2,866			92,129	67,523
DYNEGY INC NEW CL A	1,389			3,848	—
EAGLE BANCORP INC	1,140			30,470	29,674
EAGLE MATERIALS INC	2,208			241,382	544,846
EASTGROUP PROPERTIES INC	648			115,922	103,998
EDGEWISE THERAPEUTICS INC	5,350			186,801	142,845
ELEVANCE HEALTH INC	3,150			1,259,896	1,162,035
ELI LILLY & CO	3,029			1,826,293	2,338,388
EMBECTA CORP	1,320			27,024	27,258
EMPIRE STATE REALTY TRUST INC	4,993			55,536	51,528
ENACT HOLDINGS INC	4,377			126,580	141,727
ENERPAC TOOL GROUP CORP	16,827			375,285	691,421
ENOVIS CORP	4,357			189,952	191,185
ENOVIX CORP	25,027			346,705	272,043
ENSIGN GROUP INC/THE	2,394			348,791	318,067
EQUINIX INC	377			304,492	355,470
EQUITY LIFESTYLE PROPERTIES IN	2,153			143,838	143,390
EQUITY RESIDENTIAL	3,591			262,094	257,690
ESAB CORP	5,349			217,188	641,559
ESSENTIAL PROPERTIES REALTY TR	3,732			120,663	116,737
ESSEX PROPERTY TRUST INC	147			41,996	41,960
ESTEE LAUDER COS INC/THE	7,868			586,138	589,943
EURONET WORLDWIDE INC	2,670			259,849	274,583
EVENTBRITE INC	22,770			123,938	76,507
EVERQUOTE INC	13,695			325,401	273,763
EVERUS CONSTRUCTION GROUP INC	1,897			88,462	124,728
EVOLENT HEALTH INC	64,749			1,274,014	728,426
EXLSERVICE HOLDINGS INC	18,803			756,671	834,477
EXP WORLD HOLDINGS INC	8,560			122,918	98,526
EXPEDITORS INTERNATIONAL OF WA	4,443			538,212	492,151
EXTRA SPACE STORAGE INC	991			139,674	148,254
EXXON MOBIL CORP	5,040			569,493	542,153
FEDERATED HERMES INC	10,880			375,472	447,277
FIRST BANCORP/PUERTO RICO	19,100			297,293	355,069
FIRST FOUNDATION INC	4,970			36,554	30,864
FIRST WATCH RESTAURANT GROUP I	32,905			574,909	612,362
FLOOR & DECOR HOLDINGS INC	8,946			917,104	891,916
FLOWERS FOODS INC	36,600			903,143	756,156
FLOWSERVE CORP	3,908			192,828	224,788
FLUOR CORP	12,962			602,790	639,286
FORESTAR GROUP INC	2,645			67,944	68,558
FOUR CORNERS PROPERTY TRUST IN	3,400			98,440	92,276

(Continued)

THE CITIGROUP PENSION PLAN
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
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Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
FREEPORT-MCMORAN INC	9,400			$ 454,868	$ 357,952
FRESHPET INC	180			22,877	26,660
FRESHWORKS INC	11,000			177,141	177,870
FRONTDOOR INC	12,750			393,641	697,043
FRONTVIEW REIT INC	2,170			41,230	39,342
FTAI INFRASTRUCTURE INC	45,818			292,232	332,639
GARTNER INC	4,568			2,451,897	2,213,059
GE AEROSPACE	1,597			220,736	266,364
GE VERNOVA INC	3,437			436,833	1,130,532
GENEDX HOLDINGS CORP	2,890			88,493	222,125
GENTEX CORP	22,291			659,144	640,420
GLACIER BANCORP INC	26,671			1,148,760	1,339,418
GORMAN-RUPP CO/THE	8,260			253,873	313,219
GRACO INC	4,141			369,385	349,045
GRAND CANYON EDUCATION INC	2,500			330,992	409,500
GRANITE CONSTRUCTION INC	4,360			425,156	382,416
GREEN PLAINS INC	10,940			125,805	103,711
GREENBRIER COS INC/THE	470			27,990	28,665
GRIFFON CORP	4,206			292,211	299,762
GRINDR INC	1,440			24,388	25,690
H&E EQUIPMENT SERVICES INC	8,510			377,590	416,650
HA SUSTAINABLE INFRASTRUCTURE	12,472			403,353	334,624
HAEMONETICS CORP	1,646			139,582	128,520
HANCOCK WHITNEY CORP	700			36,242	38,304
HANESBRANDS INC	73,390			790,313	597,395
HANMI FINANCIAL CORP	3,057			72,137	72,206
HARMONIC INC	10,050			114,445	132,962
HARMONY BIOSCIENCES HOLDINGS I	7,420			197,591	255,322
HASBRO INC	9,090			425,918	508,222
HAWAIIAN ELECTRIC INDUSTRIES I	3,750			36,557	36,488
HCI GROUP INC	7,185			470,882	837,268
HEALTHPEAK PROPERTIES INC	1,606			32,665	32,554
HEARTLAND FINANCIAL USA INC	850			42,423	52,109
HELIX ENERGY SOLUTIONS GROUP I	12,930			123,951	120,508
HEWLETT PACKARD ENTERPRISE CO	5,778			293,828	354,249
HIGHWOODS PROPERTIES INC	1,190			36,338	36,390
HILTON WORLDWIDE HOLDINGS INC	10,789			1,682,573	2,666,609
HOME INTERIORS & GIFTS INC	1,349,235			136,341	—
HONEST CO INC/THE	35,808			261,194	248,149
HOST HOTELS & RESORTS INC	4,860			90,287	85,147
HUBSPOT INC	1,555			786,652	1,083,477
HUDSON PACIFIC PROPERTIES INC	59,347			262,100	179,821
HUMANA INC	4,682			1,562,069	1,187,870
HUNTSMAN CORP	20,990			496,193	378,450
I3 VERTICALS INC	5,668			154,931	130,591
IDT CORP	1,610			42,691	76,507
IES HOLDINGS INC	1,320			151,359	265,267
IMMUNOVANT INC	7,818			243,422	193,652
INDEPENDENT BANK CORP	3,230			198,321	207,334
INDIE SEMICONDUCTOR INC	241,213			1,674,159	976,913
INGREDION INC	3,665			344,495	504,157
INSMED INC	10,477			297,352	723,332
INSPIRE MEDICAL SYSTEMS INC	1,180			172,998	218,748
INTEGER HOLDINGS CORP	5,663			445,511	750,461
INTERFACE INC	14,652			333,723	356,776
INTERNATIONAL BANCSHARES CORP	2,600			176,008	164,216
INTRA-CELLULAR THERAPIES INC	4,136			303,247	345,439
INTUITIVE SURGICAL INC	430			164,358	224,443
INVITATION HOMES INC	3,587			115,151	114,676
IOVANCE BIOTHERAPEUTICS INC	60,224			582,111	445,658
IRON MOUNTAIN INC	517			48,309	54,342
ITEOS THERAPEUTICS INC	4,166			48,839	31,995
ITRON INC	6,750			452,451	732,915
JANUS INTERNATIONAL GROUP INC	92,770			1,121,307	681,860
JANUX THERAPEUTICS INC	3,046			141,312	163,083

(Continued)

THE CITIGROUP PENSION PLAN
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Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
JPMORGAN CHASE & CO	3,514			$ 849,262	$ 842,341
KAISER ALUMINUM CORP	1,160			103,254	81,513
KENVUE INC	55,819			1,244,313	1,191,736
KIMCO REALTY CORP	2,264			45,680	53,046
KINDERCARE LEARNING COS INC	2,488			71,505	44,286
KINDERCARE LEARNING COS INC	31,949			766,776	568,692
KIRBY CORP	2,310			132,666	244,398
KIT DIGITAL INC WARRANTS EXP	135,503			—	—
KITE REALTY GROUP TRUST	3,704			85,382	93,489
KNIFE RIVER CORP	5,933			341,472	603,030
KRATOS DEFENSE & SECURITY SOLU	15,914			259,218	419,811
KRYSTAL BIOTECH INC	3,508			185,903	549,563
KURA ONCOLOGY INC	23,054			261,891	200,800
KURA SUSHI USA INC	8,299			550,084	751,723
LABCORP HOLDINGS INC	4,576			1,093,680	1,049,368
LANTHEUS HOLDINGS INC	5,215			200,039	466,534
LATTICE SEMICONDUCTOR CORP	5,152			267,320	291,861
LENDINGCLUB CORP	4,450			47,075	72,046
LEONARDO DRS INC	8,150			280,207	263,327
LIBERTY BROADBAND CORP	19,940			1,824,961	1,490,714
LIBERTY MEDIA CORP-LIBERTY FOR	11,505			970,253	1,066,053
LIFE TIME GROUP HOLDINGS INC	69,743			1,288,271	1,542,715
LINDE PLC	1,050			243,342	438,389
LITHIA MOTORS INC	2,366			881,114	845,679
LIVE OAK BANCSHARES INC	3,190			112,622	126,165
LIVERAMP HOLDINGS INC	7,290			216,377	221,397
LOUISIANA-PACIFIC CORP	1,900			112,810	196,745
LOVESAC CO/THE	15,631			434,193	369,829
LTC PROPERTIES INC	1,290			47,013	44,570
LUMENTUM HOLDINGS INC	2,590			243,922	217,431
M/I HOMES INC	3,120			250,325	414,804
MACOM TECHNOLOGY SOLUTIONS HOL	2,240			222,320	290,998
MADRIGAL PHARMACEUTICALS INC	904			308,408	278,947
MAGNITE INC	39,015			480,192	621,119
MALIBU BOATS INC	19,974			948,902	750,823
MARA HOLDINGS INC	4,930			82,700	82,676
MARINEMAX INC	3,770			125,029	109,142
MASTEC INC	10,402			894,445	1,416,128
MASTERCARD INC	7,154			2,283,685	3,767,082
MATSON INC	3,140			373,175	423,398
MAXIMUS INC	4,890			424,869	365,039
MAXION WHEELS USA LLC	213			2,982	—
MCGRATH RENTCORP	2,570			301,067	287,377
MDU RESOURCES GROUP INC	7,589			103,985	136,754
MEDIAALPHA INC	3,360			49,156	37,934
MEDICAL PROPERTIES TRUST INC	5,045			24,743	19,928
MERCADOLIBRE INC	1,595			2,283,804	2,712,202
META PLATFORMS INC	8,921			2,741,933	5,223,335
MICROCHIP TECHNOLOGY INC	12,110			799,087	694,509
MICROSOFT CORP	21,315			5,684,594	8,984,273
MINERALS TECHNOLOGIES INC	530			45,275	40,391
MIRUM PHARMACEUTICALS INC	660			28,756	27,291
MISTER CAR WASH INC	7,460			57,310	54,383
MKS INSTRUMENTS INC	13,034			1,414,163	1,360,619
MOELIS & CO	10,128			771,842	748,257
MONEYLION INC	702			59,462	60,379
MOODY'S CORP	3,389			826,659	1,604,251
MORGAN STANLEY	3,900			511,781	490,308
MSA SAFETY INC	3,915			709,754	648,990
MSCI INC	2,288			1,124,103	1,372,823
MUELLER INDUSTRIES INC	9,390			665,783	745,190
MUELLER WATER PRODUCTS INC	17,150			348,154	385,875
NAPCO SECURITY TECHNOLOGIES IN	2,235			85,786	79,477
NATIONAL AM UNIV HLDGS	20,000			74,200	74,200
NATIONAL BEVERAGE CORP	3,320			165,780	141,664

(Continued)

THE CITIGROUP PENSION PLAN
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Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
NETFLIX INC	445			$ 226,520	$ 396,637
NETGEAR INC	1,290			30,086	35,952
NEUROCRINE BIOSCIENCES INC	2,073			229,001	282,965
NEW FORTRESS ENERGY INC	67,094			826,894	1,014,461
NEXPOINT RESIDENTIAL TRUST INC	640			26,891	26,720
NEXTDECADE CORP	8,532			50,176	65,782
NEXTERA ENERGY INC	7,569			405,126	369,292
NEXTERA ENERGY INC	12,999			578,453	531,919
NIKE INC	29,058			2,945,679	2,198,819
NMI HOLDINGS INC	2,560			102,597	94,106
NORTHERN OIL & GAS INC	9,297			331,590	345,477
NORTHROP GRUMMAN CORP	3,616			1,616,134	1,696,953
NUCOR CORP	12,436			2,243,642	1,451,406
NVIDIA CORP	14,813			1,147,539	1,989,238
OCEANEERING INTERNATIONAL INC	11,990			308,103	312,699
OFG BANCORP	3,380			106,279	143,042
OLD DOMINION FREIGHT LINE INC	2,364			446,974	417,010
OLLIE'S BARGAIN OUTLET HOLDING	4,999			439,220	548,540
OLO INC	6,340			30,165	48,691
ONESTREAM INC	4,308			133,548	122,864
ORACLE CORP	5,304			931,163	883,859
ORTHOFIX MEDICAL INC	4,355			56,901	76,038
OSCIENT PHARM CORP WRTS	25,000			—	—
OSI SYSTEMS INC	2,510			284,142	420,249
OTIS WORLDWIDE CORP	35,361			2,086,453	3,274,782
OUTFRONT MEDIA INC	33,216			375,212	589,252
OWENS & MINOR INC	13,280			195,016	173,570
PACCAR INC	13,624			1,568,528	1,417,168
PACIFIC PREMIER BANCORP INC	6,180			150,124	154,006
PAR PACIFIC HOLDINGS INC	14,680			394,396	240,605
PAR TECHNOLOGY CORP	12,112			819,873	880,179
PARK HOTELS & RESORTS INC	11,100			185,309	156,177
PATHWARD FINANCIAL INC	2,388			150,536	175,709
PAYCOM SOFTWARE INC	5,941			1,049,431	1,217,727
PAYLOCITY HOLDING CORP	3,468			616,193	691,762
PAYMENTUS HOLDINGS INC	1,871			40,469	61,126
PENHALL HOLDING CO	629,741			490,000	—
PENNANT GROUP INC/THE	2,730			34,902	72,400
PERELLA WEINBERG PARTNERS	6,670			170,152	159,013
PHREESIA INC	36,280			853,145	912,805
PITNEY BOWES INC	22,230			163,731	160,945
PLEXUS CORP	2,340			357,300	366,163
PMI GROUP INC/THE	22,876			21,046	5,719
PORCH GROUP INC	162,503			887,091	799,515
PORTLAND GENERAL ELECTRIC CO	11,760			548,115	512,971
POWELL INDUSTRIES INC	970			143,878	215,001
PRICESMART INC	2,739			199,577	252,454
PRIMORIS SERVICES CORP	6,930			222,213	529,452
PROG HOLDINGS INC	4,420			166,375	186,789
PROLOGIS INC	2,935			331,725	310,230
PROS HOLDINGS INC	4,090			74,534	89,816
PROVIDENT FINANCIAL SERVICES I	1,150			21,543	21,701
PUBLIC STORAGE	364			109,546	108,996
PURSUIT ATTRACTIONS AND HOSPIT	760			33,852	32,308
Q2 HOLDINGS INC	6,269			309,023	630,975
QXO INC	39,791			512,438	632,677
RADNET INC	8,867			265,998	619,271
RAMBUS INC	9,130			429,154	482,612
REALREAL INC/THE	12,370			121,280	135,204
REALTY INCOME CORP	1,491			96,088	79,634
REDDIT INC	3,418			182,077	558,638
REGENCY CENTERS CORP	1,703			127,711	125,903
RELAY THERAPEUTICS INC	25,770			193,583	106,172
RELIANCE INC	1,824			541,501	491,130
REPLIGEN CORP	4,416			667,444	635,639

(Continued)

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Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
RETAIL OPPORTUNITY INVESTMENTS	3,780			$ 65,950	$ 65,621
REVOLUTION MEDICINES INC	11,324			463,427	495,312
REVOLVE GROUP INC	13,150			454,802	440,394
RH	680			210,784	267,641
RHYTHM PHARMACEUTICALS INC	5,060			221,590	283,259
RINGCENTRAL INC	13,140			411,774	460,031
RIOT PLATFORMS INC	5,150			47,615	52,582
RLJ LODGING TRUST	4,950			50,884	50,540
ROOT INC/OH	620			44,389	45,006
ROSS STORES INC	13,215			1,886,059	1,999,033
RUSH ENTERPRISES INC	15,930			433,560	872,805
RUSH STREET INTERACTIVE INC	31,340			249,716	429,985
RXO INC	18,039			390,607	430,050
RXSIGHT INC	2,930			156,417	100,733
RYMAN HOSPITALITY PROPERTIES I	6,120			686,330	638,561
S&P GLOBAL INC	3,633			1,028,084	1,809,343
SCHOLAR ROCK HOLDING CORP	12,727			208,656	550,061
SELECT MEDICAL HOLDINGS CORP	11,892			225,909	224,164
SEMRUSH HOLDINGS INC	2,970			38,752	35,284
SEMTECH CORP	30,449			1,071,025	1,883,271
SENSIENT TECHNOLOGIES CORP	563			40,980	40,119
SERVICENOW INC	924			423,417	979,551
SERVISFIRST BANCSHARES INC	560			47,268	47,454
SHIFT4 PAYMENTS INC	5,813			502,002	603,273
SIMMONS HOLDINGS 5.39750	523,509			495,000	—
SIMON PROPERTY GROUP INC	1,035			145,487	178,237
SITIME CORP	3,228			489,191	692,503
SITIO ROYALTIES CORP	10,638			250,703	204,037
SKYWATER TECHNOLOGY INC	4,550			59,384	62,790
SM ENERGY CO	1,820			75,257	70,543
SMITH DOUGLAS HOMES CORP	1,305			39,758	33,460
SOLARIS ENERGY INFRASTRUCTURE	4,320			69,527	124,330
SOURCE MEDIA INC/TX	3			1	—
SPECTRUM BRANDS HOLDINGS INC	1,300			116,681	109,837
SPROUT SOCIAL INC	22,569			956,243	693,094
SPROUTS FARMERS MARKET INC	310			44,114	39,392
SPS COMMERCE INC	6,208			440,079	1,142,210
STAAR SURGICAL CO	8,040			269,819	195,292
STAG INDUSTRIAL INC	3,218			121,939	108,833
STANDARDAERO INC	3			98	74
STANDARDAERO INC	1,497			47,355	37,066
STARBUCKS CORP	5,700			538,637	520,125
STEELCASE INC	54,168			785,934	640,266
STEPSTONE GROUP INC	5,410			291,644	313,131
STERLING INFRASTRUCTURE INC	780			148,089	131,391
STEWART INFORMATION SERVICES C	7,930			343,732	535,196
STITCH FIX INC	8,970			39,549	38,661
STONERIDGE INC	24,665			537,860	154,650
STRIDE INC	1,270			129,923	131,991
SUN COUNTRY AIRLINES HOLDINGS	9,330			124,316	136,031
SUNCOKE ENERGY INC	3,440			35,979	36,808
SURMODICS INC	1,563			65,669	61,895
SWEETGREEN INC	32,999			839,428	1,057,948
SYNDAX PHARMACEUTICALS INC	25,530			415,865	337,507
SYNOPSYS INC	1,062			539,014	515,452
SYNOVUS FINANCIAL CORP	4,140			170,883	212,092
TANDEM DIABETES CARE INC	8,409			305,667	302,892
TANGER INC	4,580			147,535	156,315
TAYLOR MORRISON HOME CORP	710			49,018	43,459
TELEDYNE TECHNOLOGIES INC	1,853			883,356	860,033
TELEPHONE AND DATA SYSTEMS INC	15,930			302,574	543,372
TESLA INC	2,179			484,012	879,967
TEXAS COHLD TCEH F D10/31/07	26,934			75,126	—
TG THERAPEUTICS INC	11,187			196,297	336,729
THERMO FISHER SCIENTIFIC INC	1,488			798,710	774,102

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Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
THOR INDUSTRIES INC	9,192			$ 1,011,853	$ 879,766
TOAST INC	34,753			595,136	1,266,747
TRADEWEB MARKETS INC	4,101			390,417	536,903
TRANSCAT INC	3,338			377,238	352,960
TRAVEL + LEISURE CO	11,100			484,388	559,995
TRI POINTE HOMES INC	8,660			326,166	314,012
TTM TECHNOLOGIES INC	14,277			267,223	353,356
TURNING POINT BRANDS INC	1,950			56,199	117,195
TURTLE BEACH CORP	2,140			34,544	37,043
TUTOR PERINI CORP	7,745			149,966	187,429
ULTRAGENYX PHARMACEUTICAL INC	1,100			63,161	46,277
UNITED STATES CELLULAR CORP	1,501			67,280	94,143
UNITED STATES LIME & MINERALS	1,230			171,962	163,270
UNITEDHEALTH GROUP INC	4,474			1,183,374	2,263,218
UNITI GROUP INC	36,560			195,714	201,080
UNIVERSAL TECHNICAL INSTITUTE	6,300			159,446	161,973
UPBOUND GROUP INC	7,330			234,092	213,816
URBAN EDGE PROPERTIES	2,320			41,851	49,880
VAREX IMAGING CORP	31,600			734,179	461,044
VARONIS SYSTEMS INC	14,349			631,967	637,526
VAXCYTE INC	2,784			319,313	227,898
VENTAS INC	2,760			140,084	162,536
VERACYTE INC	10,470			330,320	414,612
VERISIGN INC	6,700			1,197,940	1,386,632
VERSO PAPER (1/07)	228,652			220,481	—
VERTEX INC	7,115			173,750	379,585
VIASYSTEMS GROUP INC	34,576			29,097	—
VICTORIA'S SECRET & CO	13,147			349,454	544,549
VICTORY CAPITAL HOLDINGS INC	28,413			805,804	1,859,915
VIRIDIAN THERAPEUTICS INC	1,530			28,104	29,330
VIRTUS INVESTMENT PARTNERS INC	376			88,372	82,938
VISA INC	15,763			3,210,121	4,981,739
VISHAY INTERTECHNOLOGY INC	24,282			447,010	411,337
VITAL FARMS INC	6,460			137,766	243,477
VORNADO REALTY TRUST	1,880			82,529	79,035
W R BERKLEY CORP	15,065			898,711	881,604
WATERS CORP	2,570			972,829	953,419
WEAVE COMMUNICATIONS INC	13,270			155,038	211,258
WELLS FARGO & CO	590			728,825	704,643
WELLS FARGO & CO	18,738			799,446	1,316,157
WELLTOWER INC	1,911			164,955	240,843
WESTERN ALLIANCE BANCORP	8,818			549,562	736,656
WINNEBAGO INDUSTRIES INC	17,390			798,156	830,894
WOODWARD INC	20,702			2,916,039	3,445,227
WORKDAY INC	14,982			3,424,463	3,865,805
WORKIVA INC	2,533			199,060	277,364
WORLDCORP INC	150,000			—	—
WSFS FINANCIAL CORP	14,660			731,447	778,886
XPO INC	5,331			360,211	699,161
YELP INC	7,790			343,369	301,473
YUM CHINA HOLDINGS INC	118,032			5,170,667	5,685,601
ZETA GLOBAL HOLDINGS CORP	15,312			222,699	275,463
ZOETIS INC	3,562			607,788	580,357
ZOOMINFO TECHNOLOGIES INC	30,110			328,840	316,445
Subtotal U.S. Equity Investments				$ 265,513,147	$ 315,427,342
Non-U.S. Equity Investments:					
ABB INDIA LTD	2,554			$ 108,382	$ 206,204
ABU DHABI COMMERCIAL BANK PJSC	169,405			385,615	480,582
ACCENTURE PLC	2,505			648,592	881,234
ACCTON TECHNOLOGY CORP	30,000			455,899	707,346
ADYEN NV	702			857,238	1,044,585
AERCAP HOLDINGS NV	12,718			726,417	1,217,113
AIA GROUP LTD	130,200			1,275,552	943,654
AIB GROUP PLC	69,489			329,147	383,525

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AIR LIQUIDE SA	6,799			$ 879,817	$ 1,104,774
AIRBUS SE	2,475			382,546	396,680
ALDAR PROPERTIES PJSC	744,060			1,155,145	1,555,759
ALDREES PETROLEUM AND TRANSPOR	3,157			75,905	100,993
ALIMENTATION COUCHE-TARD INC	31,000			1,747,242	1,718,342
ALL RING TECH CO LTD	9,000			115,387	110,357
ALPHA & OMEGA SEMICONDUCTOR LT	8,758			400,931	324,309
AMADEUS IT GROUP SA	7,271			421,243	513,486
AMBARELLA INC	6,740			447,119	490,268
AMBEV SA	77,523			218,442	143,418
ANGLOGOLD ASHANTI PLC	30,587			840,019	682,413
ANGLOGOLD ASHANTI PLC	5,277			135,095	121,793
ANHEUSER-BUSCH INBEV SA/NV	70,384			3,647,919	3,516,587
AON PLC	8,001			1,939,163	2,873,639
APOLLO HOSPITALS ENTERPRISE LT	3,209			159,529	273,484
ARCA CONTINENTAL SAB DE CV	12,056			102,608	100,158
ARCH CAPITAL GROUP LTD	28,185			2,820,655	2,602,885
ARCOS DORADOS HOLDINGS INC	30,084			229,444	219,012
ARDMORE SHIPPING CORP	3,730			60,458	45,320
ASIA VITAL COMPONENTS CO LTD	10,000			168,873	190,029
ASICS CORP	41,300			642,809	817,275
ASPEED TECHNOLOGY INC	2,000			173,235	202,840
ATOUR LIFESTYLE HOLDINGS LTD	4,734			133,129	127,297
AUTOMOB PARTICIPACOES SA	314,808			23,345	17,326
AYALA LAND INC	192,800			128,335	87,326
AZUL SA	50,626			910,251	84,545
B3 SA - BRASIL BOLSA BALCAO	464,853			1,126,800	776,530
BANCO BTG PACTUAL SA	210,712			1,245,392	927,728
BANCO MACRO SA	1,525			137,248	147,559
BANK CENTRAL ASIA TBK PT	2,591,600			1,341,745	1,557,856
BANK MANDIRI PERSERO TBK PT	4,623,234			1,503,736	1,637,303
BANK RAKYAT INDONESIA PERSERO	4,020,602			1,244,657	1,019,200
BARRICK GOLD CORP	76,746			1,189,702	1,189,563
BAYER AG	118,229			1,172,092	591,145
BBB FOODS INC	5,200			95,737	147,056
BDO UNIBANK INC	97,760			208,115	243,365
BE SEMICONDUCTOR INDUSTRIES NV	3,922			480,905	537,301
BEIERSDORF AG	5,773			655,551	741,265
BETTER COLLECTIVE A/S	90,664			2,386,814	914,086
BHARAT ELECTRONICS LTD	104,011			168,371	356,144
BHARTI AIRTEL LTD	22,072			364,156	409,336
BID CORP LTD	4,844			102,355	110,529
BIDVEST GROUP LTD	9,609			143,223	134,266
BIM BIRLESIK MAGAZALAR AS	10,856			126,915	162,254
BIOHAVEN LTD	5,359			205,068	200,159
BLACKBERRY LTD	95,021			287,639	359,179
BLUE STAR LTD	6,491			164,025	162,185
BOLSA MEXICANA DE VALORES SAB	129,268			219,366	207,398
BOOZT AB	156,602			2,375,310	1,784,392
BROOKFIELD ASSET MANAGEMENT LT	15,819			889,106	857,232
BUDWEISER BREWING CO APAC LTD	2,091,268			4,299,930	2,016,439
BYD CO LTD	11,500			427,664	394,686
CANADIAN NATIONAL RAILWAY CO	4,758			524,314	482,985
CAPGEMINI SE	4,428			618,217	725,148
CAPITEC BANK HOLDINGS LTD	3,077			480,515	511,095
CARLSBERG AS	4,843			642,226	464,018
CEMEX SAB DE CV	191,279			940,130	1,078,814
CENTRAL DEPOSITORY SERVICES IN	11,744			133,974	241,241
CG POWER & INDUSTRIAL SOLUTION	16,685			72,460	141,878
CHECK POINT SOFTWARE TECHNOLOG	2,583			329,014	482,246
CHINA OILFIELD SERVICES LTD	614,273			586,450	556,708
CHINA RESOURCES LAND LTD	284,206			1,026,955	825,037
CHRISTIAN DIOR SE	1,098			668,171	687,872
CHROMA ATE INC	16,000			223,106	199,607
CHUGAI PHARMACEUTICAL CO LTD	21,500			860,179	957,486

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CIE DE SAINT-GOBAIN SA	7,350			$ 420,252	$ 652,256
CIE FINANCIERE RICHEMONT SA	10,349			1,086,518	1,574,761
CIE GENERALE DES ETABLISSEMENT	10,834			396,407	356,752
CIMB GROUP HOLDINGS BHD	109,400			218,690	200,622
CIMPRESS PLC	2,260			166,420	162,087
CLICKS GROUP LTD	9,739			180,479	192,561
CNH INDUSTRIAL NV	141,328			1,821,380	1,601,246
COMPASS GROUP PLC	33,558			613,787	1,118,786
COMPUTER AGE MANAGEMENT SERVIC	2,951			127,532	174,943
CONSTELLATION SOFTWARE INC	64			—	—
CORP INMOBILIARIA VESTA SAB DE	39,769			121,977	101,771
CREDICORP LTD	674			129,436	123,558
CREDO TECHNOLOGY GROUP HOLDING	2,540			172,977	170,713
CUMMINS INDIA LTD	3,009			68,883	115,069
CYBERARK SOFTWARE LTD	1,773			344,858	590,675
DAIKIN INDUSTRIES LTD	4,600			760,674	546,169
DASSAULT SYSTEMES SE	7,852			296,665	272,380
DAVIDE CAMPARI-MILANO NV	207,633			1,894,402	1,293,894
DBS GROUP HOLDINGS LTD	19,330			285,728	619,490
DELTA ELECTRONICS INC	26,000			316,124	341,411
DENISON MINES CORP	199,813			274,044	359,663
DENSO CORP	38,700			522,275	545,311
DEUTSCHE BOERSE AG	3,673			629,418	845,874
DIAGEO PLC	63,345			2,321,035	2,013,082
DIVI'S LABORATORIES LTD	2,085			150,159	148,528
DIXON TECHNOLOGIES INDIA LTD	2,602			148,259	545,126
DONG-E-E-JIAO CO LTD	12,300			117,447	105,690
DR ING HC F PORSCHE AG	25,353			2,119,336	1,533,702
DR SULAIMAN AL HABIB MEDICAL S	1,398			99,849	104,327
DSV A/S	24,016			3,945,986	5,098,931
EAST MONEY INFORMATION CO LTD	119,800			413,893	423,775
EASTROC BEVERAGE GROUP CO LTD	11,050			299,020	376,223
EDENRED SE	10,208			489,988	335,610
EISAI CO LTD	42,000			2,372,826	1,156,897
ELITE MATERIAL CO LTD	11,000			101,385	207,354
ELM CO	629			96,272	186,654
EMAAR PROPERTIES PJSC	734,816			1,095,382	2,570,721
EMEMORY TECHNOLOGY INC	3,000			122,991	307,005
ENGIE SA	36,633			514,471	580,761
ENI SPA	32,222			321,958	436,759
ENN ENERGY HOLDINGS LTD	142,103			1,045,390	1,021,692
ESSENT GROUP LTD	15,620			719,393	850,353
ESSILORLUXOTTICA SA	3,115			446,512	759,947
EUROBANK ERGASIAS SERVICES AND	106,474			224,297	245,866
EXPERIAN PLC	95,751			3,516,550	4,131,194
EXPRO GROUP HOLDINGS NV	10,680			140,027	133,180
FABRINET	2,422			571,427	532,549
FIRSTRAND LTD	301,303			991,496	1,212,876
FOMENTO ECONOMICO MEXICANO SAB	1,441			159,508	123,191
FORTUNE ELECTRIC CO LTD	6,600			92,813	113,340
FOSHAN HAITIAN FLAVOURING & FO	32,000			236,495	201,226
FOSITEK CORP	3,000			94,860	74,120
FRANCO-NEVADA CORP	14,300			1,830,971	1,679,569
FTAI AVIATION LTD	14,015			431,623	2,018,721
FUTU HOLDINGS LTD	1,199			129,829	95,908
FUYAO GLASS INDUSTRY GROUP CO	28,400			179,284	242,787
GALP ENERGIA SGPS SA	18,766			186,085	309,943
GAMUDA BHD	134,800			132,476	142,894
GATES INDUSTRIAL CORP PLC	25,920			307,088	533,174
GE VERNOVA T&D INDIA LTD	6,601			148,966	160,056
GENIUS SPORTS LTD	228,095			1,442,178	1,973,022
GETLINK SE	73,710			1,029,887	1,175,813
GILDAN ACTIVEWEAR INC	28,470			787,324	1,339,514
GLOBAL-E ONLINE LTD	5,655			186,498	308,367
GLOBALTRANS INVESTMENT PLC	43,146			458,984	—

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GLOBANT SA	8,315			$ 1,551,735	$ 1,782,902
GODREJ PROPERTIES LTD	5,412			130,649	176,146
GRAND PROCESS TECHNOLOGY CORP	2,000			108,520	90,592
GRUPO FINANCIERO BANORTE SAB D	180,665			1,153,390	1,164,045
GRUPO FINANCIERO GALICIA SA	3,841			218,945	239,371
GUDENG PRECISION INDUSTRIAL CO	7,000			112,333	103,982
H WORLD GROUP LTD	76,000			310,195	254,379
HANWHA AEROSPACE CO LTD	657			105,667	145,712
HARBOUR ENERGY PLC	351,462			1,942,854	1,124,197
HD HYUNDAI ELECTRIC CO LTD	1,344			132,334	348,747
HDFC ASSET MANAGEMENT CO LTD	3,221			134,411	157,979
HDFC BANK LTD	56,993			2,975,838	3,639,573
HDFC BANK LTD	20,308			395,389	420,529
HENAN PINGGAO ELECTRIC CO LTD	73,700			191,485	193,861
HINDUSTAN AERONAUTICS LTD	4,357			170,669	212,642
HITACHI LTD	53,400			393,288	1,337,718
HON HAI PRECISION INDUSTRY CO	92,000			607,545	516,342
HONG KONG EXCHANGES & CLEARING	49,477			2,037,484	1,877,692
HOYA CORP	2,000			232,516	252,163
HUANENG LANCANG RIVER HYDROPOW	108,400			127,405	141,232
ICICI BANK LTD	18,967			422,320	566,355
ICICI BANK LTD	76,095			992,366	1,139,153
ICON PLC	12,156			2,793,492	2,549,235
IMMATICS NV	3,128			22,108	22,240
INDIAN HOTELS CO LTD/THE	46,578			248,680	477,429
INFINEON TECHNOLOGIES AG	19,123			698,116	621,779
INFOSYS LTD	11,339			264,323	248,551
ING GROEP NV	41,924			382,087	656,828
INTACT FINANCIAL CORP	1,641			202,291	298,636
INTERCONTINENTAL HOTELS GROUP	15,507			1,024,720	1,933,163
INTERGLOBE AVIATION LTD	2,721			92,197	144,744
INTERNATIONAL CONTAINER TERMIN	31,370			112,270	209,332
INTESA SANPAOLO SPA	159,458			339,226	637,854
ITAU UNIBANCO HOLDING SA	307,107			1,547,457	1,523,251
JAMJOOM PHARMACEUTICALS FACTOR	2,163			111,908	87,616
JENTECH PRECISION INDUSTRIAL C	3,000			130,025	139,548
JFROG LTD	9,146			270,049	268,984
JSW ENERGY LTD	17,834			151,190	133,869
JULIUS BAER GROUP LTD	4,928			223,363	318,981
KALYAN JEWELLERS INDIA LTD	17,150			158,051	153,494
KAYNES TECHNOLOGY INDIA LTD	3,181			100,792	275,592
KB FINANCIAL GROUP INC	30,685			1,421,300	1,727,941
KBC GROUP NV	3,963			209,644	305,889
KEI INDUSTRIES LTD	3,071			46,361	159,144
KEYENCE CORP	1,300			522,086	534,608
KFIN TECHNOLOGIES LTD	8,718			104,094	156,537
KING SLIDE WORKS CO LTD	3,000			141,016	141,835
KING YUAN ELECTRONICS CO LTD	33,000			128,864	112,233
KINIKSA PHARMACEUTICALS INTERN	2,777			69,289	54,929
KOMATSU LTD	64,000			1,571,760	1,771,443
KONE OYJ	48,404			2,085,914	2,355,750
KORNIT DIGITAL LTD	42,596			1,038,923	1,318,346
KOSE CORP	3,500			349,004	159,878
KOTAK MAHINDRA BANK LTD	26,344			542,665	549,581
KUNLUN ENERGY CO LTD	222,000			218,799	240,063
KWEICHOW MOUTAI CO LTD	900			241,388	187,910
KYOCERA CORP	26,400			377,473	264,655
LARSEN & TOUBRO LTD	24,781			544,067	1,044,239
LEGRAND SA	3,888			317,571	378,607
LINDE PLC	35			14,211	14,653
LIVANOVA PLC	1,620			82,407	75,022
LONDON STOCK EXCHANGE GROUP PL	28,878			976,707	1,020,346
LONDON STOCK EXCHANGE GROUP PL	13,313			1,321,185	1,881,571
L'OREAL SA	1,982			703,059	701,600
LOTES CO LTD	5,313			89,234	316,824

(Continued)

THE CITIGROUP PENSION PLAN
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Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
LVMH MOET HENNESSY LOUIS VUITT	3,995			$ 2,300,542	$ 2,628,951
MACROTECH DEVELOPERS LTD	12,565			78,343	203,914
MAHINDRA & MAHINDRA LTD	56,545			724,423	1,986,088
MAKEMYTRIP LTD	2,402			177,646	269,697
MAREX GROUP PLC	33,767			779,623	1,052,517
MAREX GROUP PLC	15,233			289,430	474,813
MAX HEALTHCARE INSTITUTE LTD	17,642			94,200	232,472
MEDIATEK INC	12,000			321,007	517,928
MEITUAN	232,902			3,783,267	4,548,334
MERCK KGAA	4,219			654,076	611,192
MERUS NV	8,040			306,033	338,082
MIDEA GROUP CO LTD	18,400			213,254	178,956
MITRA ADIPERKASA TBK PT	6,345,903			430,137	555,931
MITSUBISHI ELECTRIC CORP	33,400			454,205	571,047
MOONLAKE IMMUNOTHERAPEUTICS	4,452			208,985	241,076
MR PRICE GROUP LTD	19,272			297,066	301,540
MTU AERO ENGINES AG	981			182,023	327,096
NESTLE SA	10,492			1,222,724	866,914
NETEASE INC	21,300			359,696	379,498
NEXT PLC	13,637			1,017,243	1,622,161
NINTENDO CO LTD	9,600			513,205	565,884
NOVARTIS AG	8,133			708,839	796,024
NOVO NORDISK A/S	22,791			1,738,727	1,975,414
NTPC LTD	98,378			277,856	383,050
NU HOLDINGS LTD/CAYMAN ISLANDS	17,821			161,851	184,626
OBEROI REALTY LTD	5,004			67,214	135,104
ODDITY TECH LTD	39,671			1,528,548	1,666,975
OLYMPUS CORP	29,600			567,739	446,467
ONESPAWORLD HOLDINGS LTD	7,240			127,397	144,076
OTP BANK NYRT	3,823			212,998	208,731
PATRIA INVESTMENTS LTD	2,330			28,086	27,098
PERNOD RICARD SA	3,871			618,431	436,918
PERRIGO CO PLC	29,950			1,029,100	770,015
PETROLEO BRASILEIRO SA	73,363			1,241,208	943,448
PHOENIX MILLS LTD/THE	7,755			138,487	148,010
PIDILITE INDUSTRIES LTD	2,963			72,821	100,513
PIRAEUS FINANCIAL HOLDINGS SA	33,365			137,785	133,015
POP MART INTERNATIONAL GROUP L	12,400			147,821	143,109
PRADA SPA	63,900			392,152	494,800
PRESIDENT CHAIN STORE CORP	19,782			172,872	158,693
PROLOGIS PROPERTY MEXICO SA DE	33,371			114,040	92,942
PROSUS NV	144,809			1,010,284	1,150,073
PRUDENTIAL PLC	27,575			306,597	219,988
QIAGEN NV	8,894			459,947	396,433
QUANTA COMPUTER INC	23,000			210,322	201,345
RAIA DROGASIL SA	24,364			121,728	86,763
REC LTD	24,043			131,401	140,612
RECRUIT HOLDINGS CO LTD	7,000			390,281	496,405
RELIANCE INDUSTRIES LTD	27,622			448,175	392,147
RELX PLC	13,514			289,370	611,807
RELX PLC	5,300			126,690	240,883
RENTOKIL INITIAL PLC	353,032			2,047,518	1,772,086
RHEINMETALL AG	4,581			341,708	2,915,432
RHJ INTL DEP SHS 144A	25,817			159,918	159,918
RIO TINTO PLC	5,390			328,164	318,823
RIYADH CABLES GROUP CO	3,418			68,278	125,353
ROCHE HOLDING AG	3,286			1,105,925	926,425
ROLLS-ROYCE HOLDINGS PLC	100,518			104,774	715,803
RYANAIR HOLDINGS PLC	42,917			1,790,687	1,870,752
SAGE GROUP PLC/THE	41,261			617,403	657,826
SALIK CO PJSC	139,044			91,688	204,418
SAMPO OYJ	67,144			2,986,272	2,737,997
SAMSUNG BIOLOGICS CO LTD	198			144,474	127,638
SAMSUNG ELECTRONICS CO LTD	84,038			3,770,476	3,036,935
SAMSUNG ELECTRONICS CO LTD	385			523,051	347,825

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Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
SAP SE	4,715			$ 651,395	$ 1,160,880
SAP SE	18,210			2,901,380	4,455,780
SARTORIUS AG	2,979			835,933	663,839
SCHNEIDER ELECTRIC SE	5,092			666,283	1,270,209
SEA LTD	6,953			633,535	737,713
SEVEN & I HOLDINGS CO LTD	29,300			388,047	463,662
SHARKNINJA INC	6,951			478,078	676,749
SHIN-ETSU CHEMICAL CO LTD	13,300			436,226	448,185
SHOPIFY INC	19,800			1,268,210	2,105,334
SHOPRITE HOLDINGS LTD	12,885			211,293	201,093
SIEMENS HEALTHINEERS AG	15,025			797,693	796,589
SIEMENS LTD	2,914			207,984	222,465
SIEYUAN ELECTRIC CO LTD	18,700			192,004	186,251
SIKA AG	1,162			294,226	276,700
SK HYNIX INC	20,599			2,321,223	2,433,290
SK SQUARE CO LTD	10,027			689,228	540,123
SMC CORP	600			329,143	237,389
SMURFIT WESTROCK PLC	41,364			1,599,027	2,235,872
SMURFIT WESTROCK PLC	882			47,516	47,082
SOMPO HOLDINGS INC	6,500			142,778	170,358
SONOVA HOLDING AG	3,151			1,019,387	1,030,225
SONY GROUP CORP	37,100			708,395	795,303
SPORTRADAR GROUP AG	50,156			685,953	869,705
ST JAMES'S PLACE PLC	490,882			5,577,431	5,336,296
STMICROELECTRONICS NV	65,628			2,462,138	1,649,675
SUMITOMO MITSUI FINANCIAL GROU	21,600			472,707	517,322
SUN PHARMACEUTICAL INDUSTRIES	16,382			299,673	360,949
SUNCOR ENERGY INC	10,950			201,914	390,658
SUZUKI MOTOR CORP	164,600			1,818,123	1,874,739
TAIWAN SEMICONDUCTOR MANUFACTU	43,529			3,004,607	8,596,542
TAIWAN SEMICONDUCTOR MANUFACTU	244,152			5,020,596	8,005,716
TATA CONSULTANCY SERVICES LTD	4,072			190,679	194,759
TECNOGLASS INC	9,725			455,185	771,387
TENCENT HOLDINGS LTD	3,949			185,102	211,990
TENCENT HOLDINGS LTD	153,053			7,457,693	8,216,209
TERUMO CORP	24,300			452,073	473,445
TESCO PLC	97,478			344,565	449,626
THALES SA	10,420			1,111,629	1,496,021
TONGCHENG TRAVEL HOLDINGS LTD	149,848			372,955	351,088
TORONTO DOMINION BANK	6,950			444,604	369,826
TREASURY WINE ESTATES LTD	248,145			1,868,379	1,740,730
TRENT LTD	4,221			68,695	351,201
TRIP.COM GROUP LTD	62,920			2,652,277	4,373,973
TRIVENI TURBINE LTD	12,902			128,159	111,722
TRONOX HOLDINGS PLC	13,210			244,686	133,025
TSINGTAO BREWERY CO LTD	129,738			1,093,133	948,657
TURKIYE GARANTI BANKASI AS	42,453			147,725	149,352
TVS MOTOR CO LTD	4,911			114,940	135,863
UBS GROUP AG	25,402			313,153	777,266
UIE PLC	30,033			597,955	1,267,778
ULTRATECH CEMENT LTD	4,779			485,547	637,824
UNILEVER PLC	25,407			1,559,303	1,447,161
UNO MINDA LTD	11,326			79,545	139,330
VAMOS LOCACAO DE CAMINHOES MAQ	273,422			752,430	210,228
VARUN BEVERAGES LTD	30,276			23,810	225,796
VERONA PHARMA PLC	9,956			171,293	462,357
VESTAS WIND SYSTEMS A/S	99,159			2,422,821	1,350,466
VISTA ENERGY SAB DE CV	3,865			188,677	209,135
WAL-MART DE MEXICO SAB DE CV	266,354			763,412	703,138
WEATHERFORD INTERNATIONAL PLC	4,650			323,718	333,080
WEG SA	43,100			308,523	368,152
WHITE MOUNTAINS INSURANCE GROU	310			569,860	602,969
WINWAY TECHNOLOGY CO LTD	3,000			130,401	104,775
WIWYNN CORP	3,000			104,595	239,747
XENON PHARMACEUTICALS INC	6,210			235,997	243,432

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Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
XIAOMI CORP	155,800			$ 510,177	$ 691,959
XINYI SOLAR HOLDINGS LTD	255,878			82,199	103,432
YPF SA	5,108			196,196	217,141
YUANTA FINANCIAL HOLDING CO LT	1,132,277			693,431	1,174,257
YUTONG BUS CO LTD	53,400			194,331	192,991
ZOMATO LTD	115,898			304,553	376,405
ZOZO INC	9,900			200,501	308,477
ZURICH INSURANCE GROUP AG	1,318			467,383	783,601
Subtotal Non-U.S. Equity Investments				$ 236,759,314	$ 268,876,600
Mutual funds and Other Registered Investment Companies:					
NYLI MACKAY HIGH YILD CBF-R6	1,645,195			8,767,735	8,522,109
PGIM HIGH YIELD-R6	12,708,296			62,765,291	60,618,572
T ROWE PR INST HI YLD-INST	8,775,227			76,855,657	68,710,030
VANGUARD EMERG MKTS BND-ADM	2,113,597			55,662,136	49,141,126
Subtotal Mutual Funds and Other Registered Investment Companies				$ 204,050,819	$ 186,991,837
Debt Securities:					
1011778 BC ULC / NEW RED 144A	1,180,000	6.00%	6/15/2029	$ 1,180,000	$ 1,184,331
3M CO	346,000	4.00%	6/15/2044	282,675	272,119
3M CO	552,000	3.00%	9/19/2046	393,631	377,557
3M CO	919,000	3.00%	10/15/2027	875,568	879,952
3M CO	596,000	4.00%	4/15/2050	477,575	438,435
7-ELEVEN INC 144A	940,000	3.00%	2/10/2041	769,919	606,159
ABBOTT LABORATORIES	190,000	5.00%	11/30/2036	223,985	183,608
ABBVIE INC	4,810,000	4.00%	11/6/2042	4,549,840	4,169,789
ABBVIE INC	6,117,000	5.00%	5/14/2035	5,951,831	5,730,161
ABBVIE INC	625,000	5.00%	5/14/2045	749,467	552,181
ABBVIE INC	1,349,000	4.00%	5/14/2036	1,273,169	1,232,217
ABBVIE INC	1,896,000	4.00%	5/14/2046	1,843,342	1,613,761
ABBVIE INC	2,594,000	5.00%	11/14/2048	2,445,124	2,332,551
ABBVIE INC	411,000	3.00%	11/21/2026	414,300	399,245
ABBVIE INC	3,970,000	3.00%	11/21/2029	3,699,342	3,683,882
ABBVIE INC	2,185,000	4.00%	11/21/2039	2,243,145	1,868,852
ABBVIE INC	5,157,000	4.00%	11/21/2049	4,452,202	4,199,139
ABBVIE INC	50,000	5.00%	3/15/2035	58,079	47,023
ABBVIE INC	1,080,000	5.00%	6/15/2044	1,133,225	980,316
ABBVIE INC	5,264,000	5.00%	3/15/2029	5,255,632	5,261,947
ABBVIE INC	405,000	5.00%	3/15/2031	405,644	405,008
ABBVIE INC	6,503,000	5.00%	3/15/2034	6,531,692	6,431,077
ABBVIE INC	1,805,000	5.00%	3/15/2044	1,793,605	1,761,572
ABBVIE INC	1,977,000	5.00%	3/15/2054	1,986,959	1,903,634
ABBVIE INC	1,415,000	6.00%	3/15/2064	1,409,708	1,354,113
ABU DHABI CRUDE OIL PIPEL REGS	730,000	5.00%	11/2/2047	837,164	641,707
ABU DHABI CRUDE OIL PIPEL REGS	200,000	4.00%	11/2/2029	196,120	187,813
ABU DHABI GOVERNMENT INTE 144A	455,000	6.00%	4/30/2054	447,388	447,206
ACCENTURE CAPITAL INC	240,000	4.00%	10/4/2029	239,580	232,836
ACCENTURE CAPITAL INC	1,284,000	4.00%	10/4/2031	1,281,625	1,233,590
ACCENTURE CAPITAL INC	4,088,000	5.00%	10/4/2034	4,083,819	3,885,317
ACREC 2023-FL2 LLC FL2 A 144A	1,898,815	7.00%	2/19/2038	1,894,067	1,908,660
ADOBE INC	966,000	2.00%	2/1/2030	967,547	859,131
ADVANCED MICRO DEVICES INC	290,000	4.00%	6/1/2052	290,000	242,733
ADVENTHEALTH OBLIGATED GROUP	1,922,000	3.00%	11/15/2051	1,922,000	1,200,020
ADVENTIST HEALTH SYSTEM/WEST	415,000	4.00%	3/1/2049	450,126	291,575
AECOM	185,000	5.00%	3/15/2027	206,284	183,218
AEGON FUNDING CO LLC 144A	203,000	6.00%	4/16/2027	201,565	204,748
AEP TEXAS INC	390,000	4.00%	10/1/2047	393,798	280,800
AEP TEXAS INC	750,000	3.00%	5/15/2051	747,765	498,158
AEP TEXAS INC	1,509,000	5.00%	5/15/2032	1,504,714	1,444,098
AEP TEXAS INC	1,979,000	5.00%	5/15/2029	1,978,426	2,005,994
AEP TRANSMISSION CO LLC	336,000	4.00%	12/1/2047	325,651	249,554
AEP TRANSMISSION CO LLC	310,000	4.00%	6/15/2049	308,183	230,212
AEP TRANSMISSION CO LLC	298,000	3.00%	9/15/2049	215,549	196,659
AEP TRANSMISSION CO LLC	760,000	4.00%	4/1/2050	602,309	549,830
AEP TRANSMISSION CO LLC	1,186,000	3.00%	8/15/2051	905,119	712,999

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Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
AEP TRANSMISSION CO LLC	290,000	5.00%	6/15/2052	$ 288,153	$ 240,480
AEP TRANSMISSION CO LLC	216,000	5.00%	3/15/2053	216,487	206,047
AERCAP IRELAND CAPITAL DAC / A	190,000	4.00%	7/21/2027	174,259	184,327
AERCAP IRELAND CAPITAL DAC / A	487,000	4.00%	1/15/2025	500,694	486,727
AERCAP IRELAND CAPITAL DAC / A	1,930,000	2.00%	10/29/2026	1,823,658	1,847,512
AERCAP IRELAND CAPITAL DAC / A	3,000,000	3.00%	10/29/2028	2,614,230	2,777,220
AERCAP IRELAND CAPITAL DAC / A	1,095,000	3.00%	1/30/2032	985,394	954,303
AERCAP IRELAND CAPITAL DAC / A	1,380,000	4.00%	10/29/2041	1,395,448	1,081,810
AERCAP IRELAND CAPITAL DAC / A	2,131,000	6.00%	4/15/2027	2,160,259	2,197,509
AERCAP IRELAND CAPITAL DAC / A	565,000	5.00%	1/19/2029	558,327	564,119
AES CORP/THE	1,700,000	1.00%	1/15/2026	1,669,383	1,636,522
AES CORP/THE	500,000	2.00%	1/15/2031	486,635	416,735
AES CORP/THE 144A	800,000	3.00%	7/15/2025	799,776	792,248
AETNA INC	1,182,000	4.00%	8/15/2047	892,299	833,440
AFFILIATED MANAGERS GROUP INC	3,000,000	6.00%	8/20/2034	3,034,260	2,975,370
AFFIRM HOLDINGS INC 144A	197,000	1.00%	12/15/2029	197,000	188,868
AFRICA FINANCE CORP 144A	550,000	6.00%	10/8/2029	550,000	543,648
AFRICAN EXPORT-IMPORT BAN 144A	220,000	4.00%	5/17/2031	220,000	191,393
AGCO CORP	265,000	5.00%	3/21/2027	264,791	267,488
AGCO CORP	535,000	6.00%	3/21/2034	535,968	537,862
AGILENT TECHNOLOGIES INC	3,077,000	4.00%	9/9/2027	3,073,400	3,039,891
AGILENT TECHNOLOGIES INC	1,525,000	5.00%	9/9/2034	1,525,473	1,449,863
AGREE LP	2,150,000	3.00%	10/1/2030	1,934,656	1,904,965
AGREE LP	3,615,000	6.00%	6/15/2034	3,651,676	3,626,460
AHS HOSPITAL CORP	170,000	5.00%	7/1/2045	202,659	159,101
AIA GROUP LTD 144A	2,168,000	4.00%	4/9/2029	2,379,727	2,063,763
AIA GROUP LTD 144A	1,990,000	3.00%	9/16/2040	1,979,859	1,485,077
AIA GROUP LTD 144A	500,000	5.00%	3/30/2035	498,180	480,535
AIA GROUP LTD 144A	500,000	5.00%	9/30/2054	497,280	463,880
AIG SUNAMERICA GLOBAL FIN 144A	1,025,000	7.00%	3/15/2032	1,432,981	1,106,190
AIR LEASE CORP	2,415,000	3.00%	3/1/2025	2,270,206	2,408,093
AIR LEASE CORP	875,000	4.00%	12/31/2049	875,000	823,340
AIR LEASE CORP	370,000	6.00%	12/31/2049	370,000	357,894
AIR LEASE CORP	110,000	2.00%	8/15/2026	109,150	104,847
AIR LEASE CORP	415,000	2.00%	1/15/2027	380,613	393,922
AIR LEASE CORP	1,190,000	6.00%	12/15/2027	1,180,667	1,219,691
AIR PRODUCTS AND CHEMICALS INC	75,000	3.00%	5/15/2040	74,792	53,541
AIR PRODUCTS AND CHEMICALS INC	4,500,000	5.00%	2/8/2034	4,359,705	4,396,590
AIRCASTLE LTD / AIRCASTLE 144A	1,561,000	6.00%	10/1/2031	1,555,380	1,572,005
AKAMAI TECHNOLOGIES INC	357,000	0.00%	9/1/2027	376,762	357,910
AKER BP ASA 144A	335,000	6.00%	6/13/2033	321,590	336,551
ALABAMA ECON SETTLEMENT AUTH B	1,115,000	4.00%	9/15/2032	1,070,801	1,066,152
ALABAMA POWER CO	1,300,000	4.00%	12/1/2042	1,266,982	1,034,163
ALABAMA POWER CO	1,600,000	4.00%	3/1/2045	1,449,488	1,226,112
ALABAMA POWER CO	675,000	4.00%	1/2/2046	678,411	560,885
ALABAMA POWER CO	1,600,000	4.00%	12/1/2047	1,644,972	1,195,280
ALABAMA POWER CO	645,000	3.00%	10/1/2049	568,863	456,054
ALABAMA POWER CO	896,000	3.00%	3/15/2052	757,596	576,155
ALABAMA POWER CO	1,150,000	3.00%	3/15/2032	1,028,430	1,009,447
ALABAMA POWER CO	784,000	4.00%	9/1/2032	722,464	727,223
ALABAMA POWER CO	1,216,000	6.00%	11/15/2033	1,235,576	1,261,357
ALAMEDA CNTY CA JT PWRS AUTH L	200,000	7.00%	12/1/2044	226,614	224,488
ALBERTSONS COS INC / SAFE 144A	275,000	8.00%	3/15/2026	310,406	275,976
ALBERTSONS COS INC / SAFE 144A	305,000	5.00%	2/15/2030	327,811	292,004
ALCON FINANCE CORP 144A	1,200,000	5.00%	12/6/2032	1,239,048	1,200,516
ALEXANDRIA REAL ESTATE EQUITIE	310,000	4.00%	1/15/2026	307,610	308,438
ALEXANDRIA REAL ESTATE EQUITIE	444,000	3.00%	4/30/2025	494,034	441,816
ALEXANDRIA REAL ESTATE EQUITIE	350,000	5.00%	4/15/2049	463,113	300,867
ALEXANDRIA REAL ESTATE EQUITIE	75,000	4.00%	2/1/2050	78,734	55,744
ALEXANDRIA REAL ESTATE EQUITIE	180,000	2.00%	5/18/2032	179,444	143,545
ALEXANDRIA REAL ESTATE EQUITIE	560,000	3.00%	5/18/2051	532,480	343,375
ALEXANDRIA REAL ESTATE EQUITIE	170,000	6.00%	5/15/2054	169,903	162,994
ALIBABA GROUP HOLDING LTD	1,000,000	2.00%	2/9/2031	829,950	842,660
ALIBABA GROUP HOLDING LTD	450,000	3.00%	2/9/2041	425,467	305,721
ALIBABA GROUP HOLDING LTD	4,522,000	3.00%	2/9/2051	4,031,363	2,915,876

(Continued)

THE CITIGROUP PENSION PLAN
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
EIN: 52-1568099; Plan 020
December 31, 2024

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
ALIBABA GROUP HOLDING LTD 144A	286,000	1.00%	6/1/2031	$ 302,510	$ 304,304
ALIBABA GROUP HOLDING LTD 144A	810,000	5.00%	5/26/2035	807,157	793,468
ALIGNED DATA CENTER 1A A2 144A	1,667,000	2.00%	8/15/2046	1,674,488	1,584,634
ALLEGION US HOLDING CO INC	409,000	6.00%	5/29/2034	407,638	411,401
ALLERGAN FUNDING SCS	914,000	5.00%	3/15/2045	837,082	656,024
ALLIANZ SE 144A	400,000	6.00%	9/6/2053	400,000	416,808
ALLIANZ SE 144A	1,000,000	6.00%	9/3/2054	1,000,000	985,490
ALLINA HEALTH SYSTEM	720,000	3.00%	11/15/2051	720,000	449,431
ALLSTATE CORP/THE	1,000,000	5.00%	6/1/2033	1,160,840	1,002,980
ALLSTATE CORP/THE	2,600,000	6.00%	4/1/2036	3,241,732	2,725,866
ALLSTATE CORP/THE	290,000	7.00%	5/15/2067	275,266	297,456
ALLSTATE CORP/THE	360,000	1.00%	12/15/2030	289,879	293,245
ALLSTATE CORP/THE	1,190,000	5.00%	6/24/2029	1,187,501	1,195,783
ALLY FINANCIAL INC	800,000	7.00%	6/13/2029	852,008	833,672
ALLY FINANCIAL INC	741,000	7.00%	1/17/2040	741,000	718,096
ALLY FINANCIAL INC	700,000	8.00%	11/1/2031	845,250	774,088
ALPHABET INC	690,000	2.00%	8/15/2040	612,454	451,288
ALTRIA GROUP INC	1,050,000	4.00%	8/9/2042	894,922	838,142
ALTRIA GROUP INC	390,000	4.00%	9/16/2046	384,209	282,968
ALTRIA GROUP INC	625,000	5.00%	2/14/2029	699,133	617,731
ALTRIA GROUP INC	900,000	6.00%	2/14/2039	898,270	888,588
ALTRIA GROUP INC	127,000	6.00%	2/14/2059	129,647	124,299
ALTRIA GROUP INC	2,875,000	2.00%	2/4/2032	2,650,387	2,366,528
ALTRIA GROUP INC	2,730,000	3.00%	2/4/2041	2,588,903	1,972,725
AMAZON.COM INC	1,980,000	4.00%	8/22/2037	1,969,460	1,749,290
AMAZON.COM INC	160,000	4.00%	8/22/2057	209,104	131,277
AMAZON.COM INC	125,000	1.00%	6/3/2027	127,698	115,861
AMAZON.COM INC	2,132,000	3.00%	6/3/2050	1,995,892	1,274,147
AMAZON.COM INC	650,000	3.00%	6/3/2060	490,147	373,633
AMAZON.COM INC	1,360,000	2.00%	5/12/2028	1,359,198	1,238,552
AMAZON.COM INC	275,000	3.00%	5/12/2041	209,754	202,067
AMAZON.COM INC	2,128,000	3.00%	5/12/2051	1,619,898	1,437,421
AMAZON.COM INC	540,000	4.00%	4/13/2032	524,961	500,051
AMAZON.COM INC	350,000	4.00%	4/13/2052	304,385	276,451
AMC NETWORKS INC 144A	143,000	4.00%	2/15/2029	136,854	145,681
AMCOR FINANCE USA INC	1,365,000	5.00%	5/15/2028	1,310,205	1,339,406
AMENTUM HOLDINGS INC 144A	461,000	7.00%	8/1/2032	471,661	464,490
AMEREN CORP	1,350,000	4.00%	1/15/2031	1,446,949	1,232,240
AMEREN ILLINOIS CO	1,094,000	5.00%	3/15/2049	1,092,983	924,868
AMEREN MISSOURI SECURITIZATION	1,962,000	5.00%	10/1/2041	1,961,775	1,919,935
AMERICA MOVIL SAB DE CV	2,230,000	4.00%	4/22/2049	2,445,963	1,836,249
AMERICAN AIRLINES 2014-1 CLASS	289,568	4.00%	4/1/2028	241,066	281,507
AMERICAN AIRLINES 2016-1 CLASS	384,034	4.00%	7/15/2029	355,960	369,245
AMERICAN AIRLINES GROUP INC	258,000	7.00%	7/1/2025	278,396	301,401
AMERICAN ASSETS TRUST LP	900,000	3.00%	2/1/2031	890,415	783,045
AMERICAN ASSETS TRUST LP	2,000,000	6.00%	10/1/2034	1,993,420	1,990,880
AMERICAN ELECTRIC POWER CO INC	350,000	4.00%	12/1/2028	350,392	341,887
AMERICAN ELECTRIC POWER CO INC	1,750,000	2.00%	3/1/2030	1,803,092	1,521,503
AMERICAN ELECTRIC POWER CO INC	400,000	6.00%	11/1/2032	397,268	412,348
AMERICAN ELECTRIC POWER CO INC	1,325,000	5.00%	1/15/2029	1,320,429	1,334,779
AMERICAN ELECTRIC POWER CO INC	2,745,000	6.00%	8/15/2025	2,732,702	2,756,886
AMERICAN EXPRESS CO	1,452,000	2.00%	11/4/2026	1,449,706	1,375,988
AMERICAN EXPRESS CO	1,522,000	3.00%	5/3/2027	1,495,335	1,476,888
AMERICAN EXPRESS CO	2,273,000	3.00%	3/4/2027	2,207,869	2,176,284
AMERICAN EXPRESS CO	423,000	4.00%	5/3/2029	422,209	413,009
AMERICAN EXPRESS CO	1,020,000	5.00%	5/1/2034	1,023,346	1,002,466
AMERICAN EXPRESS CO	190,000	5.00%	7/28/2027	190,000	192,094
AMERICAN EXPRESS CO	7,283,000	5.00%	7/27/2029	7,326,808	7,364,278
AMERICAN EXPRESS CO	1,070,000	5.00%	2/16/2028	1,070,000	1,076,238
AMERICAN EXPRESS CO	1,020,000	6.00%	4/25/2035	1,020,000	1,042,256
AMERICAN EXPRESS CO	400,000	6.00%	4/25/2030	400,000	407,436
AMERICAN EXPRESS CO	1,490,000	5.00%	7/26/2028	1,499,960	1,497,644
AMERICAN EXPRESS CO	3,130,000	5.00%	7/26/2035	3,154,148	3,095,883
AMERICAN HOMES 4 RENT LP	725,000	5.00%	2/15/2029	854,840	719,128
AMERICAN HOMES 4 RENT LP	365,000	3.00%	7/15/2051	362,217	240,615

(Continued)

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
AMERICAN HOMES 4 RENT LP	2,360,000	5.00%	3/15/2035	$ 2,347,924	$ 2,297,059
AMERICAN HONDA FINANCE CORP	2,953,000	5.00%	1/12/2028	2,950,987	2,945,618
AMERICAN HONDA FINANCE CORP	1,600,000	5.00%	7/7/2028	1,638,112	1,610,896
AMERICAN HONDA FINANCE CORP	520,000	5.00%	1/10/2034	518,372	500,110
AMERICAN INTERNATIONAL GROUP I	942,000	5.00%	7/10/2045	929,869	843,203
AMERICAN INTERNATIONAL GROUP I	275,000	5.00%	4/1/2048	271,328	243,529
AMERICAN INTERNATIONAL GROUP I	325,000	4.00%	6/30/2050	279,199	268,957
AMERICAN INTERNATIONAL GROUP I	542,000	5.00%	3/27/2033	537,561	536,119
AMERICAN MUNI PWR-OHIO INC OH	885,000	8.00%	2/15/2041	992,771	1,043,663
AMERICAN TOWER CORP	125,000	4.00%	10/15/2049	124,639	90,670
AMERICAN TOWER CORP	225,000	3.00%	1/15/2030	191,102	202,682
AMERICAN TOWER CORP	100,000	3.00%	6/15/2050	99,014	64,224
AMERICAN TOWER CORP	5,000,000	3.00%	1/15/2051	4,862,550	3,107,950
AMERICAN TOWER CORP	1,370,000	2.00%	4/15/2026	1,248,618	1,315,625
AMERICAN TOWER CORP	7,432,000	5.00%	1/31/2035	7,411,488	7,358,349
AMERICAN TOWER CORP	2,000,000	1.00%	1/15/2032	2,358,036	1,760,082
AMERICAN TRANSMISSION SYS 144A	475,000	3.00%	1/15/2032	473,689	402,757
AMERICAN UNIVERSITY/THE	369,000	4.00%	4/1/2049	445,460	280,658
AMERIPRISE FINANCIAL INC	4,000,000	5.00%	5/13/2032	3,977,270	3,845,040
AMFAM HOLDINGS INC 144A	250,000	3.00%	3/11/2031	250,182	194,688
AMFAM HOLDINGS INC 144A	1,240,000	4.00%	3/11/2051	1,246,333	749,977
AMGEN INC	1,000,000	6.00%	2/1/2039	1,452,710	1,049,580
AMGEN INC	1,000,000	4.00%	5/1/2045	955,830	830,100
AMGEN INC	250,000	5.00%	6/15/2048	228,663	208,540
AMGEN INC	1,184,000	5.00%	6/15/2051	1,084,104	993,708
AMGEN INC	390,000	3.00%	8/19/2026	420,582	377,181
AMGEN INC	144,000	3.00%	2/21/2040	148,841	107,414
AMGEN INC	246,000	3.00%	2/21/2050	229,026	168,382
AMGEN INC	3,766,000	3.00%	9/1/2053	3,246,872	2,196,745
AMGEN INC	761,000	3.00%	1/15/2052	699,408	480,221
AMGEN INC	871,000	4.00%	2/22/2052	831,213	673,605
AMGEN INC	1,581,000	4.00%	2/22/2062	1,490,513	1,228,658
AMGEN INC	1,620,000	4.00%	8/18/2029	1,617,845	1,559,606
AMGEN INC	1,075,000	4.00%	3/1/2033	1,073,429	997,267
AMGEN INC	2,447,000	5.00%	3/1/2053	2,288,207	2,101,239
AMGEN INC	3,500,000	5.00%	3/2/2028	3,582,075	3,525,200
AMGEN INC	7,184,000	5.00%	3/2/2030	7,388,033	7,252,392
AMGEN INC	9,888,000	5.00%	3/2/2033	10,089,001	9,819,476
AMGEN INC	2,745,000	6.00%	3/2/2043	2,720,767	2,678,406
AMGEN INC	2,747,000	6.00%	3/2/2053	2,739,471	2,649,839
AMGEN INC	1,250,000	6.00%	3/2/2063	1,238,451	1,202,838
AMMC CLO XII LTD 12A AR2 144A	91,130	6.00%	11/10/2030	91,130	91,276
AMPHENOL CORP	1,705,000	3.00%	2/15/2030	1,650,389	1,543,230
AMPHENOL CORP	1,276,000	5.00%	1/15/2035	1,268,836	1,246,716
AMPHENOL CORP	77,000	5.00%	11/15/2054	75,790	73,343
AMSR 2020-SFR4 TRU SFR4 A 144A	1,784,229	1.00%	11/17/2037	1,784,176	1,741,676
ANALOG DEVICES INC	532,000	5.00%	12/15/2045	549,359	510,023
ANALOG DEVICES INC	347,000	2.00%	10/1/2031	346,991	290,852
ANALOG DEVICES INC	262,000	3.00%	10/1/2041	260,362	185,567
ANALOG DEVICES INC	264,000	5.00%	4/1/2034	263,570	264,026
ANALOG DEVICES INC	2,674,000	5.00%	4/1/2054	2,660,095	2,551,611
ANGLO AMERICAN CAPITAL PL 144A	3,537,000	4.00%	9/11/2027	3,898,296	3,441,147
ANGLO AMERICAN CAPITAL PL 144A	280,000	6.00%	4/1/2030	311,634	283,374
ANGLO AMERICAN CAPITAL PL 144A	1,865,000	4.00%	3/16/2029	1,862,775	1,770,016
ANGLO AMERICAN CAPITAL PL 144A	2,560,000	6.00%	4/5/2034	2,640,949	2,576,435
ANHEUSER-BUSCH COS LLC / ANHEU	7,257,000	5.00%	2/1/2036	7,166,955	6,879,418
ANHEUSER-BUSCH COS LLC / ANHEU	12,765,000	5.00%	2/1/2046	12,245,926	11,617,937
ANHEUSER-BUSCH INBEV FINANCE I	2,375,000	5.00%	2/1/2036	2,380,770	2,251,429
ANHEUSER-BUSCH INBEV FINANCE I	397,000	5.00%	2/1/2046	379,473	359,352
ANHEUSER-BUSCH INBEV WORLDWIDE	830,000	8.00%	1/15/2039	1,267,859	1,041,542
ANHEUSER-BUSCH INBEV WORLDWIDE	1,612,000	4.00%	10/6/2048	1,562,096	1,366,702
ANHEUSER-BUSCH INBEV WORLDWIDE	290,000	5.00%	1/23/2039	278,760	290,766
ANHEUSER-BUSCH INBEV WORLDWIDE	1,887,000	6.00%	1/23/2049	2,128,511	1,863,545
ANHEUSER-BUSCH INBEV WORLDWIDE	1,306,000	6.00%	1/23/2059	1,465,202	1,330,631
ANHEUSER-BUSCH INBEV WORLDWIDE	4,074,000	5.00%	6/15/2034	4,067,058	4,030,693

(Continued)

THE CITIGROUP PENSION PLAN
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
EIN: 52-1568099; Plan 020
December 31, 2024

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
ANHEUSER-BUSCH INBEV WORLDWIDE	2,243,000	5.00%	1/15/2042	$ 2,303,686	$ 2,086,842
ANHEUSER-BUSCH INBEV WORLDWIDE	3,362,000	5.00%	1/23/2029	4,037,474	3,359,747
ANHEUSER-BUSCH INBEV WORLDWIDE	680,000	4.00%	6/1/2030	742,285	637,670
ANI PHARMACEUTICALS INC 144A	149,000	2.00%	9/1/2029	149,386	150,490
AON CORP	220,000	3.00%	5/15/2030	190,328	196,002
AON CORP / AON GLOBAL HOLDINGS	150,000	3.00%	5/28/2027	149,916	143,397
AON CORP / AON GLOBAL HOLDINGS	1,218,000	4.00%	2/28/2052	931,573	895,401
AON CORP / AON GLOBAL HOLDINGS	578,000	5.00%	2/28/2033	577,800	575,879
AON NORTH AMERICA INC	2,870,000	5.00%	3/1/2034	2,865,638	2,866,527
AON NORTH AMERICA INC	918,000	6.00%	3/1/2054	915,488	898,171
APACHE CORP	51,000	6.00%	1/15/2037	60,435	50,473
APIDOS CLO XII 12A BRR 144A	1,140,000	6.00%	4/15/2031	1,140,000	1,141,408
APOLLO DEBT SOLUTIONS BDC 144A	576,000	7.00%	7/29/2031	589,198	591,489
APOLLO GLOBAL MANAGEMENT INC	820,000	6.00%	5/21/2054	820,000	824,297
APOLLO GLOBAL MANAGEMENT INC	290,000	6.00%	12/15/2054	290,000	285,717
APPALACHIAN POWER CO	800,000	7.00%	8/15/2037	861,960	848,256
APPALACHIAN POWER CO	200,000	7.00%	4/1/2038	199,960	219,960
APPALACHIAN POWER CO	360,000	4.00%	5/15/2044	353,215	292,759
APPALACHIAN POWER CO	185,000	5.00%	3/1/2049	186,544	148,353
APPALACHIAN POWER CO	3,000,000	6.00%	4/1/2034	2,979,090	3,010,890
APPLE INC	170,000	4.00%	8/4/2046	169,550	137,238
APPLE INC	100,000	3.00%	5/11/2050	93,533	62,340
APPLE INC	2,800,000	3.00%	8/20/2060	2,770,124	1,639,260
APPLE INC	480,000	2.00%	2/8/2041	479,242	330,552
APPLE INC	1,805,000	3.00%	2/8/2051	1,570,339	1,115,039
APPLE INC	2,800,000	3.00%	2/8/2061	2,791,964	1,660,876
APPLE INC	730,000	1.00%	8/5/2028	728,350	655,226
APPLE INC	455,000	4.00%	8/8/2052	451,992	362,608
APPLIED MATERIALS INC	884,000	3.00%	4/1/2027	970,637	861,396
APPLIED MATERIALS INC	1,034,000	2.00%	6/1/2030	875,137	883,998
APPLOVIN CORP	1,827,000	5.00%	12/1/2031	1,845,553	1,829,083
APPLOVIN CORP	1,652,000	6.00%	12/1/2034	1,646,850	1,640,849
APTIV SWISS HOLDINGS LTD	2,500,000	5.00%	9/13/2029	2,497,948	2,427,350
ARCELORMITTAL SA	130,000	7.00%	10/15/2039	145,364	138,324
ARCELORMITTAL SA	190,000	7.00%	3/1/2041	226,182	195,848
ARCELORMITTAL SA	510,000	7.00%	11/29/2027	509,531	530,573
ARCH CAPITAL GROUP LTD	700,000	7.00%	5/1/2034	1,038,734	791,371
ARCHER-DANIELS-MIDLAND CO	3,255,000	3.00%	3/27/2030	2,964,479	3,005,993
ARCHER-DANIELS-MIDLAND CO	765,000	3.00%	3/1/2032	656,511	660,815
ARCHROCK PARTNERS LP / AR 144A	570,000	7.00%	9/1/2032	570,000	569,253
ARES MANAGEMENT CORP	40,000	6.00%	10/11/2054	39,696	38,089
ARES STRATEGIC INCOME FUN 144A	2,623,000	6.00%	3/15/2028	2,607,419	2,622,423
ARGENTINE REPUBLIC GOVERNMENT	719,949	4.00%	7/9/2035	341,976	477,441
ARGENTINE REPUBLIC GOVERNMENT	49,325	1.00%	7/9/2029	27,418	40,052
ARIZONA PUBLIC SERVICE CO	350,000	5.00%	9/1/2041	472,126	319,046
ARIZONA PUBLIC SERVICE CO	1,348,000	3.00%	8/15/2029	1,404,306	1,218,471
ARIZONA PUBLIC SERVICE CO	900,000	3.00%	9/15/2050	896,481	522,009
ARIZONA PUBLIC SERVICE CO	2,000,000	6.00%	8/15/2034	2,091,080	2,022,200
ARRAY TECHNOLOGIES INC	586,000	1.00%	12/1/2028	556,724	426,315
ARTHUR J GALLAGHER & CO	335,000	5.00%	2/15/2032	334,779	330,387
ARTHUR J GALLAGHER & CO	3,168,000	5.00%	2/15/2035	3,155,944	3,093,140
ARTHUR J GALLAGHER & CO	2,245,000	6.00%	2/15/2055	2,227,767	2,166,874
ARZ TRUST 2024-BIL BILT A 144A	2,710,000	6.00%	6/11/2029	2,709,810	2,739,837
AS MILEAGE PLAN IP LTD 144A	1,375,000	5.00%	10/20/2029	1,356,651	1,339,676
AS MILEAGE PLAN IP LTD 144A	1,705,000	5.00%	10/20/2031	1,679,873	1,664,182
ASCENSION HEALTH	430,000	4.00%	11/15/2046	503,332	343,312
ASCENSION HEALTH	599,000	3.00%	11/15/2029	599,000	538,249
ASHTEAD CAPITAL INC 144A	2,692,000	2.00%	8/12/2031	2,289,990	2,239,636
ASHTEAD CAPITAL INC 144A	1,000,000	6.00%	4/15/2034	996,110	1,001,020
ASHTEAD CAPITAL INC 144A	1,032,000	6.00%	8/11/2032	1,038,856	1,018,976
ASSOCIATED BANC-CORP	2,371,000	6.00%	8/29/2030	2,409,434	2,417,922
ASTRAZENECA FINANCE LLC	26,000	2.00%	5/28/2031	23,269	22,161
ASTRAZENECA FINANCE LLC	853,000	2.00%	5/28/2028	851,550	773,961
ASTRAZENECA FINANCE LLC	2,230,000	5.00%	2/26/2029	2,253,516	2,234,616
ASTRAZENECA FINANCE LLC	3,040,000	5.00%	2/26/2031	3,034,962	3,037,112

(Continued)

THE CITIGROUP PENSION PLAN
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
EIN: 52-1568099; Plan 020
December 31, 2024

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
ASTRAZENECA FINANCE LLC	900,000	5.00%	2/26/2034	$ 899,364	$ 890,289
ASTRAZENECA PLC	2,000,000	6.00%	9/15/2037	2,339,640	2,194,520
ASTRAZENECA PLC	296,000	1.00%	4/8/2026	295,038	282,411
ASTRAZENECA PLC	23,000	1.00%	8/6/2030	19,148	19,153
ASTRAZENECA PLC	781,000	4.00%	1/17/2029	805,885	759,786
ASTRONICS CORP 144A	210,000	6.00%	3/15/2030	211,785	224,385
AT&T INC	25,000	4.00%	12/15/2042	23,676	20,821
AT&T INC	25,000	4.00%	6/15/2045	22,562	20,515
AT&T INC	488,000	5.00%	6/15/2044	451,290	424,794
AT&T INC	732,000	5.00%	5/15/2046	636,943	635,786
AT&T INC	272,000	5.00%	3/9/2048	256,611	224,849
AT&T INC	150,000	6.00%	3/1/2057	185,129	144,230
AT&T INC	225,000	5.00%	8/15/2037	223,293	212,402
AT&T INC	125,000	5.00%	11/15/2046	152,530	114,831
AT&T INC	355,000	5.00%	3/1/2039	429,419	328,368
AT&T INC	2,715,000	2.00%	6/1/2027	2,490,467	2,562,091
AT&T INC	3,198,000	3.00%	6/1/2031	2,928,861	2,782,260
AT&T INC	5,600,000	4.00%	6/1/2041	4,082,128	4,295,200
AT&T INC	1,690,000	4.00%	6/1/2051	1,390,920	1,194,898
AT&T INC	6,800,000	4.00%	6/1/2060	6,961,057	4,713,624
AT&T INC	650,000	2.00%	2/1/2032	650,248	537,596
AT&T INC	1,909,000	4.00%	9/15/2053	1,322,786	1,286,131
AT&T INC	3,075,000	4.00%	9/15/2055	2,379,611	2,074,733
AT&T INC	1,096,000	4.00%	9/15/2059	910,067	727,876
AT&T INC	930,000	2.00%	3/25/2026	934,203	896,427
AT&T INC	5,450,000	3.00%	12/1/2033	4,370,606	4,392,864
AT&T INC	490,000	4.00%	12/1/2057	426,563	338,757
AT&T INC	175,000	5.00%	9/1/2040	172,270	169,580
AT&T REIGN II MULTI-PROPE 144A	4,820,000	6.00%	12/15/2044	4,848,920	4,848,920
ATHENE GLOBAL FUNDING 144A	550,000	3.00%	6/7/2031	436,315	467,385
ATHENE GLOBAL FUNDING 144A	649,000	3.00%	10/4/2031	503,358	545,095
ATHENE GLOBAL FUNDING 144A	1,030,000	3.00%	1/7/2029	1,030,000	934,200
ATHENE GLOBAL FUNDING 144A	1,500,000	6.00%	3/25/2027	1,500,000	1,517,490
ATHENE HOLDING LTD	60,000	4.00%	1/12/2028	58,790	58,534
ATHENE HOLDING LTD	3,000,000	6.00%	1/15/2034	2,998,530	3,045,270
ATHENE HOLDING LTD	1,120,000	6.00%	4/1/2054	1,113,522	1,124,950
ATKORE INC 144A	205,000	4.00%	6/1/2031	209,623	181,091
ATLAS WAREHOUSE LENDING C 144A	250,000	6.00%	1/15/2028	249,953	250,355
ATLASSIAN CORP	1,143,000	6.00%	5/15/2034	1,135,205	1,149,264
ATMOS ENERGY CORP	255,000	4.00%	3/15/2049	207,785	200,450
ATMOS ENERGY CORP	2,085,000	3.00%	9/15/2029	2,133,627	1,895,765
ATMOS ENERGY CORP	179,000	3.00%	9/15/2049	133,050	123,012
ATMOS ENERGY CORP	775,000	3.00%	2/15/2052	489,815	474,478
ATMOS ENERGY CORP	405,000	5.00%	12/15/2054	402,116	366,023
AUSTRALIA GOVERNMENT BOND REGS	1,950,000	1.00%	11/21/2031	1,391,498	980,109
AUTOZONE INC	1,740,000	5.00%	7/15/2034	1,737,929	1,730,152
AVALONBAY COMMUNITIES INC	700,000	3.00%	10/15/2026	697,823	678,559
AVIATION CAPITAL GROUP LL 144A	1,732,000	7.00%	10/25/2028	1,716,810	1,818,600
AVIATION CAPITAL GROUP LL 144A	1,500,000	5.00%	7/15/2029	1,488,690	1,500,750
AVIS BUDGET RENTAL C 1A A 144A	1,231,000	5.00%	6/20/2030	1,230,788	1,247,914
AVOLON HOLDINGS FUNDING L 144A	1,775,000	3.00%	2/15/2027	1,603,789	1,705,349
AVOLON HOLDINGS FUNDING L 144A	1,300,000	6.00%	1/15/2026	1,298,999	1,303,523
AVOLON HOLDINGS FUNDING L 144A	159,000	3.00%	11/18/2027	160,541	147,423
AVOLON HOLDINGS FUNDING L 144A	520,000	6.00%	3/1/2029	515,523	525,231
BACARDI LTD / BACARDI-MAR 144A	1,250,000	5.00%	6/15/2033	1,238,988	1,225,263
BACARDI LTD / BACARDI-MAR 144A	1,575,000	6.00%	6/15/2043	1,570,028	1,526,978
BACARDI LTD 144A	605,000	3.00%	7/15/2026	570,600	584,007
BAE SYSTEMS FINANCE INC 144A	1,159,000	8.00%	7/1/2027	1,513,935	1,229,340
BAE SYSTEMS PLC 144A	1,185,000	6.00%	10/11/2041	1,337,434	1,193,485
BAE SYSTEMS PLC 144A	731,000	3.00%	4/15/2030	753,952	674,179
BAE SYSTEMS PLC 144A	1,725,000	5.00%	3/26/2029	1,754,204	1,728,536
BAE SYSTEMS PLC 144A	1,425,000	5.00%	3/26/2034	1,418,515	1,421,908
BAE SYSTEMS PLC 144A	845,000	6.00%	3/26/2054	892,954	823,926
BAIN CAPITAL EURO C 2A AR 144A	1,232,155	3.00%	1/20/2032	1,449,446	1,274,987
BAKER HUGHES HOLDINGS LLC	1,106,000	5.00%	9/15/2040	1,412,007	1,051,076

(Continued)

THE CITIGROUP PENSION PLAN
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
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December 31, 2024

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
BALBOA BAY LOAN FUN 1A AR 144A	2,425,000	6.00%	4/20/2036	$ 2,425,000	$ 2,425,000
BALLYROCK CLO 2018- 1A A2 144A	540,000	6.00%	4/20/2031	532,710	541,190
BALTIMORE GAS AND ELECTRIC CO	757,000	4.00%	8/15/2046	589,045	547,939
BALTIMORE GAS AND ELECTRIC CO	115,000	4.00%	8/15/2047	92,971	85,756
BALTIMORE GAS AND ELECTRIC CO	205,000	4.00%	9/15/2048	174,286	164,004
BALTIMORE GAS AND ELECTRIC CO	455,000	3.00%	9/15/2049	356,567	301,169
BALTIMORE GAS AND ELECTRIC CO	481,000	3.00%	6/15/2050	496,877	300,851
BALTIMORE GAS AND ELECTRIC CO	481,000	5.00%	6/1/2052	413,891	401,279
BAMLL TRUST 2024-BH BHP A 144A	525,000	7.00%	8/15/2039	525,000	527,604
BANCO BILBAO VIZCAYA ARGENTARI	600,000	5.00%	3/13/2029	600,000	605,406
BANCO BILBAO VIZCAYA ARGENTARI	1,500,000	6.00%	3/13/2035	1,500,000	1,499,400
BANCO SANTANDER CHILE 144A	800,000	3.00%	1/10/2025	800,000	798,472
BANCO SANTANDER MEXICO SA 144A	220,000	6.00%	12/10/2029	220,000	218,900
BANCO SANTANDER SA	1,200,000	2.00%	9/14/2027	1,127,430	1,134,336
BANCO SANTANDER SA	800,000	3.00%	3/24/2025	800,000	798,128
BANCO SANTANDER SA	1,400,000	4.00%	3/24/2028	1,401,370	1,370,782
BANCO SANTANDER SA	1,000,000	7.00%	11/7/2028	1,000,000	1,051,360
BANCO SANTANDER SA	1,200,000	6.00%	3/14/2030	1,200,000	1,205,532
BANCO SANTANDER SA	600,000	5.00%	7/15/2028	600,000	604,002
BANCO SANTANDER SA	800,000	5.00%	7/15/2031	800,000	798,336
BANCO SANTANDER SA	200,000	8.00%	12/31/2049	200,100	207,060
BANCO SANTANDER SA	200,000	3.00%	6/27/2029	200,000	185,678
BANCO SANTANDER SA	800,000	3.00%	5/28/2025	841,754	792,336
BANCO SANTANDER SA	3,000,000	3.00%	5/28/2030	2,661,690	2,733,060
BANK 2017-BNK6 BNK6 A5	2,000,000	4.00%	7/15/2060	1,915,313	1,928,060
BANK 2018-BNK14 BN14 A4	1,800,000	4.00%	9/15/2060	1,746,211	1,748,484
BANK 2019-BNK21 BN21 A5	2,000,000	3.00%	10/17/2052	2,178,828	1,794,200
BANK 2019-BNK22 BN22 A4	1,375,000	3.00%	11/15/2062	1,510,137	1,240,278
BANK 2019-BNK23 BN23 A3	2,000,000	3.00%	12/15/2052	2,189,063	1,799,220
BANK 2019-BNK24 BN24 A3	2,500,000	3.00%	11/15/2062	2,754,395	2,249,500
BANK GOSPODARSTWA KRAJOWE 144A	490,000	6.00%	7/9/2034	484,909	486,786
BANK GOSPODARSTWA KRAJOWE 144A	900,000	6.00%	7/9/2054	893,484	882,261
BANK OF AMERICA CORP	360,000	6.00%	2/7/2042	528,527	375,980
BANK OF AMERICA CORP	290,000	4.00%	10/22/2026	337,456	287,738
BANK OF AMERICA CORP	2,510,000	3.00%	10/21/2027	2,464,226	2,418,862
BANK OF AMERICA CORP	2,125,000	4.00%	11/25/2027	2,043,485	2,085,730
BANK OF AMERICA CORP	5,430,000	4.00%	1/20/2028	5,303,363	5,320,043
BANK OF AMERICA CORP	1,355,000	4.00%	1/20/2048	1,497,431	1,142,631
BANK OF AMERICA CORP	7,610,000	4.00%	4/24/2028	7,419,675	7,411,607
BANK OF AMERICA CORP	825,000	4.00%	4/24/2038	782,069	734,415
BANK OF AMERICA CORP	3,210,000	4.00%	7/21/2028	3,222,198	3,107,055
BANK OF AMERICA CORP	925,000	3.00%	1/23/2026	1,002,006	924,131
BANK OF AMERICA CORP	1,450,000	3.00%	12/20/2028	1,355,402	1,389,680
BANK OF AMERICA CORP	4,608,000	4.00%	3/5/2029	4,466,371	4,468,792
BANK OF AMERICA CORP	5,100,000	4.00%	7/23/2029	5,222,223	4,969,542
BANK OF AMERICA CORP	11,851,000	4.00%	2/7/2030	11,190,191	11,361,909
BANK OF AMERICA CORP	120,000	4.00%	3/15/2050	120,000	98,370
BANK OF AMERICA CORP	1,168,000	3.00%	10/22/2030	1,116,599	1,054,786
BANK OF AMERICA CORP	2,755,000	2.00%	2/13/2031	2,832,969	2,422,113
BANK OF AMERICA CORP	2,089,000	4.00%	3/20/2051	2,329,115	1,638,298
BANK OF AMERICA CORP	540,000	3.00%	4/29/2031	540,000	475,762
BANK OF AMERICA CORP	5,395,000	3.00%	6/19/2041	4,824,088	3,751,305
BANK OF AMERICA CORP	9,046,000	2.00%	7/23/2031	7,282,848	7,608,138
BANK OF AMERICA CORP	1,700,000	1.00%	10/24/2026	1,713,252	1,651,567
BANK OF AMERICA CORP	14,538,000	2.00%	10/24/2031	11,919,129	12,146,354
BANK OF AMERICA CORP	1,145,000	3.00%	10/24/2051	1,041,609	704,977
BANK OF AMERICA CORP	1,950,000	3.00%	3/11/2032	1,625,364	1,681,407
BANK OF AMERICA CORP	2,600,000	2.00%	7/22/2027	2,386,744	2,478,866
BANK OF AMERICA CORP	1,421,000	3.00%	4/22/2032	1,294,607	1,222,003
BANK OF AMERICA CORP	1,495,000	3.00%	4/22/2042	1,520,404	1,119,022
BANK OF AMERICA CORP	9,850,000	2.00%	7/21/2032	8,885,671	8,217,264
BANK OF AMERICA CORP	3,135,000	3.00%	7/21/2052	2,181,340	1,996,776
BANK OF AMERICA CORP	4,301,000	2.00%	9/21/2036	3,935,729	3,510,476
BANK OF AMERICA CORP	3,516,000	3.00%	10/20/2032	3,201,152	2,968,805
BANK OF AMERICA CORP	652,000	3.00%	2/4/2028	581,975	621,695

(Continued)

THE CITIGROUP PENSION PLAN
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
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December 31, 2024

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
BANK OF AMERICA CORP	4,540,000	3.00%	2/4/2033	$ 3,860,586	$ 3,908,395
BANK OF AMERICA CORP	3,050,000	4.00%	3/8/2037	2,568,277	2,702,178
BANK OF AMERICA CORP	5,450,000	4.00%	4/27/2028	5,306,665	5,391,631
BANK OF AMERICA CORP	13,590,000	5.00%	4/27/2033	12,802,893	12,921,780
BANK OF AMERICA CORP	1,029,000	5.00%	7/22/2028	1,035,575	1,030,986
BANK OF AMERICA CORP	3,767,000	5.00%	7/22/2033	3,708,661	3,693,242
BANK OF AMERICA CORP	2,800,000	5.00%	4/25/2029	2,805,068	2,812,992
BANK OF AMERICA CORP	9,200,000	6.00%	9/15/2029	9,374,122	9,428,804
BANK OF AMERICA CORP	1,937,000	6.00%	9/15/2034	1,972,887	1,989,183
BANK OF AMERICA CORP	3,075,000	6.00%	9/15/2027	3,101,325	3,130,412
BANK OF AMERICA CORP	18,938,000	5.00%	1/23/2035	19,237,584	18,963,566
BANK OF AMERICA CORP	10,499,000	6.00%	10/25/2035	10,499,000	10,249,649
BANK OF AMERICA CORP	2,577,000	6.00%	1/29/2037	3,328,215	2,673,071
BANK OF AMERICA CORP	250,000	8.00%	5/14/2038	287,288	292,125
BANK OF AMERICA MERRIL UB10 A4	1,500,000	3.00%	7/15/2049	1,642,793	1,464,810
BANK OF MONTREAL	920,000	7.00%	11/26/2084	920,000	940,636
BANK OF NEW YORK MELLON CORP/T	2,485,000	2.00%	1/26/2027	2,339,155	2,366,142
BANK OF NEW YORK MELLON CORP/T	1,545,000	4.00%	6/13/2028	1,545,000	1,516,742
BANK OF NEW YORK MELLON CORP/T	2,672,000	6.00%	10/25/2028	2,797,307	2,742,915
BANK OF NEW YORK MELLON CORP/T	2,584,000	6.00%	10/25/2033	2,568,913	2,676,456
BANK OF NEW YORK MELLON CORP/T	860,000	5.00%	2/1/2029	860,000	853,378
BANK OF NEW YORK MELLON CORP/T	1,660,000	5.00%	2/1/2034	1,654,829	1,595,841
BANK OF NEW YORK MELLON CORP/T	945,000	6.00%	10/25/2029	945,000	992,704
BANK OF NEW YORK MELLON CORP/T	750,000	6.00%	10/25/2034	750,000	810,263
BANK OF NEW YORK MELLON CORP/T	2,415,000	5.00%	7/22/2032	2,415,000	2,410,098
BANK OF NEW YORK MELLON CORP/T	1,899,000	5.00%	11/20/2035	1,899,000	1,889,049
BANK OF NOVA SCOTIA/THE	3,720,000	1.00%	3/2/2026	3,693,561	3,568,410
BANK OF NOVA SCOTIA/THE	1,180,000	9.00%	10/27/2082	1,182,813	1,252,440
BANK OF NOVA SCOTIA/THE	3,500,000	2.00%	2/2/2032	2,904,125	2,921,975
BANK OF NOVA SCOTIA/THE	900,000	3.00%	4/11/2025	880,515	896,391
BANK OF NOVA SCOTIA/THE	1,234,000	5.00%	2/2/2026	1,232,914	1,234,296
BANK5 2023-5YR3 5YR3 A3	3,721,000	7.00%	9/15/2056	3,956,972	3,912,855
BANNER HEALTH	300,000	3.00%	1/1/2050	305,898	201,324
BANNER HEALTH	214,000	3.00%	1/1/2042	156,639	152,083
BAPTIST HEALTHCARE SYSTEM OBLI	770,000	4.00%	8/15/2050	820,350	543,297
BARCLAYS BANK PLC	535,000	1.00%	2/16/2029	554,879	522,288
BARCLAYS PLC	900,000	4.00%	3/16/2025	897,165	897,651
BARCLAYS PLC	325,000	5.00%	5/12/2026	326,518	325,361
BARCLAYS PLC	2,075,000	5.00%	5/9/2028	2,058,076	2,038,210
BARCLAYS PLC	600,000	5.00%	5/16/2029	628,884	594,402
BARCLAYS PLC	875,000	2.00%	11/24/2027	875,000	832,213
BARCLAYS PLC	3,200,000	3.00%	11/24/2032	2,425,600	2,702,816
BARCLAYS PLC	2,400,000	6.00%	8/9/2028	2,397,888	2,425,512
BARCLAYS PLC	955,000	6.00%	8/9/2033	955,000	955,458
BARCLAYS PLC	2,292,000	7.00%	11/2/2033	2,494,390	2,522,827
BARCLAYS PLC	205,000	6.00%	5/9/2027	205,537	207,202
BARCLAYS PLC	1,300,000	6.00%	5/9/2034	1,309,906	1,335,555
BARCLAYS PLC	3,600,000	6.00%	9/13/2029	3,737,844	3,745,512
BARCLAYS PLC	3,735,000	7.00%	9/13/2034	3,905,910	3,955,141
BARCLAYS PLC	1,540,000	6.00%	3/12/2030	1,540,000	1,554,984
BARCLAYS PLC	810,000	5.00%	9/10/2028	813,094	805,002
BARCLAYS PLC	2,215,000	5.00%	9/10/2030	2,215,000	2,172,095
BARINGS BDC INC	2,000,000	3.00%	11/23/2026	1,983,980	1,918,940
BARINGS CLO LTD 201 1A A1 144A	1,355,125	6.00%	4/15/2031	1,310,406	1,357,305
BARRICK PD AUSTRALIA FINANCE P	280,000	6.00%	10/15/2039	305,606	283,024
BAT CAPITAL CORP	1,476,000	6.00%	8/2/2030	1,607,600	1,552,649
BAT CAPITAL CORP	120,000	7.00%	8/2/2043	120,000	129,778
BAT CAPITAL CORP	980,000	7.00%	8/2/2053	1,044,440	1,075,462
BAT CAPITAL CORP	2,555,000	4.00%	8/15/2037	2,199,981	2,206,498
BAT CAPITAL CORP	2,453,000	5.00%	8/15/2047	2,474,381	1,950,454
BAT CAPITAL CORP	822,000	5.00%	9/6/2049	650,659	666,371
BAT CAPITAL CORP	2,000,000	5.00%	4/2/2030	1,919,300	1,976,140
BAT CAPITAL CORP	300,000	5.00%	4/2/2050	269,391	263,376
BAT CAPITAL CORP	5,150,000	3.00%	3/25/2031	4,507,257	4,446,613
BAT CAPITAL CORP	110,000	4.00%	9/25/2040	105,380	83,237

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THE CITIGROUP PENSION PLAN
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
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December 31, 2024

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
BAT CAPITAL CORP	1,134,000	4.00%	9/25/2050	$ 790,324	$ 801,953
BAT CAPITAL CORP	995,000	6.00%	3/16/2052	954,896	912,276
BAT CAPITAL CORP	1,726,000	6.00%	2/20/2031	1,733,549	1,765,008
BAT CAPITAL CORP	2,825,000	6.00%	2/20/2034	2,856,910	2,904,693
BAT INTERNATIONAL FINANCE PLC	220,000	6.00%	2/2/2029	220,000	226,602
BAXTER INTERNATIONAL INC	569,000	3.00%	2/1/2032	465,059	474,609
BAXTER INTERNATIONAL INC	811,000	3.00%	12/1/2051	811,000	504,174
BAYER US FINANCE II LLC 144A	800,000	4.00%	12/15/2028	772,104	769,272
BAYER US FINANCE II LLC 144A	5,200,000	5.00%	6/25/2038	5,323,534	4,332,432
BAYER US FINANCE II LLC 144A	1,709,000	4.00%	7/15/2034	1,503,287	1,467,843
BAYER US FINANCE II LLC 144A	479,000	5.00%	7/15/2064	360,682	343,438
BAYER US FINANCE LLC 144A	4,951,000	7.00%	11/21/2033	5,040,139	5,036,108
BAYLOR SCOTT & WHITE HOLDINGS	315,000	3.00%	11/15/2050	315,000	200,523
BBCMS MORTGAGE TRUST 20 C24 A5	675,000	5.00%	2/15/2057	695,210	684,612
BBCMS MORTGAGE TRUST 20 C26 A5	1,225,000	6.00%	5/15/2057	1,261,680	1,278,606
BBCMS MORTGAGE TRUST 202 C6 A2	1,259,553	3.00%	2/15/2053	1,297,309	1,208,239
BBCMS MORTGAGE TRUST 202 C9 A5	2,440,000	2.00%	2/15/2054	2,513,190	2,076,684
BBCMS TRUST 2015- SRCH A2 144A	1,300,000	4.00%	8/10/2035	1,338,901	1,242,865
BBCMS TRUST 2015-S SRCH D 144A	900,000	5.00%	8/10/2035	905,534	806,103
BBVA BANCOMER SA/TEXAS 144A	1,250,000	5.00%	9/10/2029	1,248,385	1,225,775
BECTON DICKINSON & CO	1,467,000	5.00%	12/15/2044	1,764,218	1,269,160
BECTON DICKINSON & CO	2,500,000	4.00%	6/6/2027	2,394,438	2,440,675
BECTON DICKINSON & CO	25,000	5.00%	6/6/2047	32,120	21,425
BECTON DICKINSON & CO	1,278,000	5.00%	2/8/2034	1,278,018	1,260,031
BECTON DICKINSON & CO	1,549,000	5.00%	6/7/2029	1,552,552	1,558,759
BELL TELEPHONE CO OF CANADA OR	50,000	4.00%	4/1/2048	57,055	40,483
BENCHMARK 2018-B1 MORTGA B1 A5	1,900,000	4.00%	1/15/2051	1,804,258	1,821,758
BENCHMARK 2019-B15 MORT B15 A5	2,000,000	3.00%	12/15/2072	2,192,969	1,780,420
BERKSHIRE HATHAWAY ENERGY CO	1,730,000	5.00%	2/1/2045	1,781,938	1,501,190
BERKSHIRE HATHAWAY ENERGY CO	445,000	4.00%	7/15/2048	393,393	330,515
BERKSHIRE HATHAWAY ENERGY CO	464,000	4.00%	1/15/2049	394,752	383,320
BERKSHIRE HATHAWAY ENERGY CO	1,425,000	4.00%	7/15/2030	1,645,027	1,341,167
BERKSHIRE HATHAWAY ENERGY CO	1,084,000	4.00%	10/15/2050	1,204,822	857,086
BERKSHIRE HATHAWAY ENERGY CO	245,000	3.00%	5/15/2051	151,557	149,036
BERKSHIRE HATHAWAY ENERGY CO	1,818,000	5.00%	5/1/2053	1,580,978	1,510,813
BERKSHIRE HATHAWAY ENERGY CO	5,490,000	6.00%	4/1/2036	6,492,676	5,778,500
BERKSHIRE HATHAWAY ENERGY CO	1,450,000	6.00%	5/15/2037	2,026,706	1,499,851
BERKSHIRE HATHAWAY ENERGY CO	3,350,000	5.00%	11/15/2043	3,350,871	3,182,232
BERKSHIRE HATHAWAY FINANCE COR	310,000	4.00%	8/15/2048	328,068	256,875
BERKSHIRE HATHAWAY FINANCE COR	710,000	4.00%	3/15/2052	707,494	537,988
BERRY GLOBAL INC	2,000,000	2.00%	1/15/2026	1,854,620	1,930,060
BHP BILLITON FINANCE USA LTD	486,000	6.00%	3/1/2026	495,360	495,934
BHP BILLITON FINANCE USA LTD	236,000	4.00%	2/24/2042	214,932	198,788
BHP BILLITON FINANCE USA LTD	1,457,000	5.00%	9/30/2043	1,611,747	1,362,557
BHP BILLITON FINANCE USA LTD	2,227,000	5.00%	9/8/2026	2,270,582	2,250,049
BHP BILLITON FINANCE USA LTD	3,364,000	5.00%	9/8/2033	3,404,339	3,381,257
BHP BILLITON FINANCE USA LTD	333,000	6.00%	9/8/2053	329,936	325,541
BIG COMMERCIAL MORT BIG A 144A	1,551,623	6.00%	2/15/2039	1,482,769	1,548,209
BILL HOLDINGS INC 144A	318,000	0.00%	4/1/2030	318,000	313,389
BLACK HILLS CORP	1,900,000	3.00%	6/15/2030	1,791,700	1,657,826
BLACK HILLS CORP	3,000,000	6.00%	5/15/2034	3,068,100	3,119,370
BLACKROCK FUNDING INC	220,000	5.00%	3/14/2034	219,657	217,441
BLACKROCK FUNDING INC	20,000	5.00%	3/14/2054	19,759	18,924
BLACKROCK FUNDING INC	320,000	5.00%	1/8/2055	319,104	306,064
BLACKSTONE HOLDINGS FINAN 144A	120,000	6.00%	8/15/2042	140,533	122,080
BLACKSTONE HOLDINGS FINAN 144A	1,348,000	3.00%	10/2/2027	1,348,539	1,289,133
BLACKSTONE HOLDINGS FINAN 144A	2,900,000	2.00%	8/5/2028	2,633,345	2,582,653
BLACKSTONE HOLDINGS FINAN 144A	440,000	3.00%	3/30/2032	438,909	367,501
BLACKSTONE HOLDINGS FINAN 144A	380,000	6.00%	4/22/2033	379,346	399,046
BLACKSTONE PRIVATE CREDIT 144A	2,597,000	6.00%	11/22/2034	2,541,401	2,537,113
BLACKSTONE REG FINANCE CO LLC	4,893,000	5.00%	12/6/2034	4,872,565	4,740,143
BLOOM ENERGY CORP	157,000	3.00%	6/1/2028	152,674	216,660
BLUE CROSS AND BLUE SHIEL 144A	1,374,000	4.00%	5/1/2025	1,373,876	1,366,896
BLUE OWL CAPITAL CORP	1,586,000	3.00%	7/15/2026	1,638,357	1,536,517
BLUE OWL CAPITAL CORP	3,955,000	6.00%	3/15/2029	3,956,701	3,970,583

(Continued)

THE CITIGROUP PENSION PLAN
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
EIN: 52-1568099; Plan 020
December 31, 2024

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
BLUE OWL CAPITAL CORP II	719,000	8.00%	11/15/2026	$ 714,492	$ 753,548
BLUE OWL FINANCE LLC	2,251,000	3.00%	6/10/2031	2,222,412	1,974,960
BLUE OWL TECHNOLOGY FINAN 144A	1,550,000	7.00%	4/4/2029	1,531,385	1,559,843
BMO 2024-5C4 MORTGAGE T 5C4 A3	1,771,000	7.00%	5/15/2057	1,863,978	1,861,339
BMO 2024-C9 MORTGAGE TRU C9 A5	550,000	6.00%	7/15/2057	596,922	568,986
BMW US CAPITAL LLC 144A	2,525,000	3.00%	4/11/2026	2,738,135	2,468,945
BMW US CAPITAL LLC 144A	1,025,000	1.00%	8/12/2026	1,022,776	971,946
BMW US CAPITAL LLC 144A	390,000	5.00%	8/13/2031	388,924	382,064
BNP PARIBAS SA 144A	400,000	9.00%	12/31/2049	400,000	416,812
BNP PARIBAS SA 144A	900,000	4.00%	5/12/2026	874,620	890,010
BNP PARIBAS SA 144A	1,200,000	8.00%	12/31/2049	1,200,000	1,226,700
BNP PARIBAS SA 144A	410,000	9.00%	12/31/2049	410,000	437,597
BNP PARIBAS SA 144A	2,800,000	5.00%	12/31/2049	2,800,000	2,360,288
BNP PARIBAS SA 144A	5,700,000	5.00%	3/13/2027	6,176,626	5,609,028
BNP PARIBAS SA 144A	1,325,000	5.00%	6/12/2029	1,325,000	1,329,982
BNP PARIBAS SA 144A	830,000	6.00%	12/5/2034	831,292	849,588
BNP PARIBAS SA 144A	810,000	7.00%	12/31/2049	810,000	804,152
BNP PARIBAS SA 144A	1,200,000	3.00%	8/12/2035	918,372	1,004,976
BNP PARIBAS SA 144A	350,000	3.00%	1/26/2041	350,000	237,804
BNP PARIBAS SA 144A	2,195,000	6.00%	11/19/2035	2,181,281	2,129,633
BNP PARIBAS SA 144A	3,940,000	3.00%	1/13/2031	3,647,441	3,514,598
BNP PARIBAS SA 144A	1,280,000	2.00%	9/30/2028	1,260,666	1,173,389
BNP PARIBAS SA 144A	6,540,000	1.00%	1/13/2027	5,931,288	6,295,404
BNP PARIBAS SA 144A	590,000	2.00%	9/15/2029	523,796	528,398
BNP PARIBAS SA 144A	860,000	5.00%	1/13/2029	860,000	859,415
BNP PARIBAS SA 144A	7,134,000	6.00%	2/20/2035	7,355,011	7,155,687
BNP PARIBAS SA 144A	2,221,000	5.00%	11/19/2030	2,221,000	2,197,746
BOARDWALK PIPELINES LP	95,000	6.00%	6/1/2026	94,967	96,144
BOARDWALK PIPELINES LP	145,000	6.00%	8/1/2034	144,800	144,435
BOEING CO/THE	50,000	7.00%	3/15/2039	70,890	52,697
BOEING CO/THE	370,000	4.00%	3/1/2048	262,113	246,598
BOEING CO/THE	1,400,000	4.00%	11/1/2048	1,049,842	961,240
BOEING CO/THE	100,000	4.00%	3/1/2039	75,273	74,249
BOEING CO/THE	525,000	4.00%	5/1/2034	443,683	439,499
BOEING CO/THE	2,092,000	4.00%	5/1/2049	1,661,626	1,458,291
BOEING CO/THE	1,650,000	3.00%	2/1/2030	1,457,267	1,472,840
BOEING CO/THE	2,025,000	3.00%	2/1/2035	2,042,615	1,615,606
BOEING CO/THE	8,726,000	4.00%	2/1/2050	6,047,559	5,973,122
BOEING CO/THE	765,000	5.00%	5/1/2027	765,000	766,836
BOEING CO/THE	770,000	6.00%	5/1/2040	996,985	733,233
BOEING CO/THE	5,667,000	6.00%	5/1/2050	5,539,197	5,260,393
BOEING CO/THE	8,028,000	6.00%	5/1/2060	7,524,752	7,439,949
BOEING CO/THE	1,235,000	5.00%	5/1/2030	1,218,259	1,217,216
BOEING CO/THE	1,226,000	4.00%	2/1/2031	1,128,486	1,112,975
BOEING CO/THE	5,857,000	2.00%	2/4/2026	5,499,084	5,679,826
BOEING CO/THE	1,527,000	7.00%	5/1/2034	1,567,626	1,600,189
BOEING CO/THE	1,397,000	7.00%	5/1/2054	1,450,976	1,487,693
BOEING CO/THE	20,000	7.00%	5/1/2064	20,000	21,260
BOFA FINANCE LLC	375,000	1.00%	5/25/2027	407,553	381,938
BON SECOURS MERCY HEALTH INC	615,000	3.00%	6/1/2050	613,470	408,784
BOSTON GAS CO 144A	770,000	3.00%	8/1/2029	738,603	698,660
BOSTON GAS CO 144A	200,000	6.00%	7/20/2053	200,000	197,378
BOSTON PROPERTIES LP	3,250,000	4.00%	2/1/2026	3,086,459	3,203,103
BOSTON PROPERTIES LP	1,509,000	3.00%	10/1/2026	1,368,249	1,452,156
BOSTON PROPERTIES LP	2,100,000	5.00%	12/1/2028	1,975,097	2,043,804
BOSTON PROPERTIES LP	2,700,000	3.00%	1/30/2031	2,371,321	2,374,920
BOSTON PROPERTIES LP	104,000	3.00%	4/1/2032	79,305	84,216
BOSTON PROPERTIES LP	177,000	2.00%	10/1/2033	127,486	136,428
BOSTON PROPERTIES LP	362,000	7.00%	1/15/2034	360,903	379,430
BOSTON PROPERTIES LP	3,992,000	6.00%	1/15/2035	4,017,269	3,914,635
BOSTON SCIENTIFIC CORP	1,695,000	7.00%	11/15/2035	1,434,591	1,864,703
BOSTON SCIENTIFIC CORP	85,000	7.00%	1/15/2040	111,975	99,695
BP CAPITAL MARKETS AMERICA INC	285,000	3.00%	2/24/2050	273,999	181,497
BP CAPITAL MARKETS AMERICA INC	2,950,000	2.00%	8/10/2030	2,730,432	2,496,231
BP CAPITAL MARKETS AMERICA INC	410,000	3.00%	11/10/2050	324,094	246,344

(Continued)

THE CITIGROUP PENSION PLAN
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
EIN: 52-1568099; Plan 020
December 31, 2024

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
BP CAPITAL MARKETS AMERICA INC	1,875,000	3.00%	6/4/2051	$ 1,690,524	$ 1,162,838
BP CAPITAL MARKETS AMERICA INC	1,400,000	3.00%	2/8/2061	1,372,855	887,964
BP CAPITAL MARKETS AMERICA INC	570,000	3.00%	3/17/2052	559,853	356,410
BP CAPITAL MARKETS AMERICA INC	4,000,000	5.00%	2/13/2033	4,023,120	3,860,080
BP CAPITAL MARKETS AMERICA INC	4,104,000	5.00%	9/11/2033	4,097,683	3,970,948
BP CAPITAL MARKETS AMERICA INC	2,160,000	5.00%	11/17/2034	2,151,102	2,129,242
BP CAPITAL MARKETS PLC	310,000	6.00%	12/31/2049	310,000	319,123
BP CAPITAL MARKETS PLC	580,000	6.00%	12/31/2049	579,948	570,053
BPCE SA 144A	460,000	6.00%	5/30/2035	460,000	455,989
BPCE SA 144A	2,084,000	3.00%	1/11/2028	2,061,514	1,971,068
BPCE SA 144A	2,000,000	5.00%	7/19/2027	1,971,040	1,990,520
BPCE SA 144A	1,200,000	5.00%	3/15/2025	1,182,924	1,197,816
BPCE SA 144A	1,825,000	5.00%	9/12/2028	1,751,726	1,778,499
BPCE SA 144A	491,000	2.00%	1/14/2025	506,535	490,592
BPCE SA 144A	3,075,000	2.00%	1/20/2032	2,943,460	2,512,337
BRAVO RESIDENTIAL NQM5 A1 144A	906,863	7.00%	6/25/2063	906,848	914,055
BRAZIL LETRAS DO TESOURO NACIO	6,600,000	0.00%	10/1/2025	1,023,766	961,710
BRAZIL LETRAS DO TESOURO NACIO	36,800,000	0.00%	4/1/2025	6,294,464	5,775,393
BRIDGEBIO PHARMA INC	258,000	3.00%	3/15/2027	263,170	270,100
BRIGHTHOUSE FINANCIAL GLO 144A	660,000	2.00%	1/13/2025	659,155	659,373
BRINK'S CO/THE 144A	200,000	7.00%	6/15/2029	200,000	202,684
BRINK'S CO/THE 144A	440,000	7.00%	6/15/2032	440,000	443,221
BRISTOL PARK CLO LT 1A BR 144A	670,000	6.00%	4/15/2029	656,935	671,313
BRISTOL-MYERS SQUIBB CO	326,000	3.00%	7/26/2029	332,991	307,764
BRISTOL-MYERS SQUIBB CO	5,815,000	4.00%	6/15/2039	4,856,132	5,021,311
BRISTOL-MYERS SQUIBB CO	1,230,000	4.00%	10/26/2049	1,620,438	995,451
BRISTOL-MYERS SQUIBB CO	125,000	5.00%	5/15/2044	129,174	110,345
BRISTOL-MYERS SQUIBB CO	740,000	4.00%	11/15/2047	793,679	611,595
BRISTOL-MYERS SQUIBB CO	225,000	2.00%	11/13/2040	223,911	149,510
BRISTOL-MYERS SQUIBB CO	618,000	3.00%	11/13/2050	446,425	358,150
BRISTOL-MYERS SQUIBB CO	840,000	4.00%	3/15/2042	837,858	649,891
BRISTOL-MYERS SQUIBB CO	1,085,000	4.00%	3/15/2052	973,066	790,943
BRISTOL-MYERS SQUIBB CO	2,555,000	6.00%	11/15/2053	2,547,822	2,708,428
BRISTOL-MYERS SQUIBB CO	1,450,000	6.00%	11/15/2063	1,449,783	1,556,010
BRISTOL-MYERS SQUIBB CO	765,000	5.00%	2/22/2029	764,237	768,374
BRISTOL-MYERS SQUIBB CO	2,375,000	5.00%	2/22/2031	2,383,058	2,392,670
BRISTOL-MYERS SQUIBB CO	450,000	5.00%	2/22/2034	452,301	449,573
BRISTOL-MYERS SQUIBB CO	445,000	6.00%	2/22/2044	441,640	442,459
BRISTOL-MYERS SQUIBB CO	6,012,000	6.00%	2/22/2054	6,050,538	5,833,925
BRISTOL-MYERS SQUIBB CO	905,000	6.00%	2/22/2064	910,459	873,026
BRITISH TELECOMMUNICATIONS PLC	1,050,000	10.00%	12/15/2030	1,361,855	1,274,039
BRIXMOR OPERATING PARTNERSHIP	1,935,000	4.00%	5/15/2029	1,836,314	1,857,407
BROADCOM INC	1,300,000	4.00%	11/15/2030	1,417,507	1,243,489
BROADCOM INC	1,861,000	4.00%	11/15/2032	1,689,742	1,755,612
BROADCOM INC	1,202,000	5.00%	4/15/2029	1,184,369	1,194,199
BROADCOM INC	1,090,000	5.00%	7/12/2029	1,088,572	1,093,837
BROADCOM INC	600,000	5.00%	11/15/2031	599,028	604,194
BROADCOM INC	1,887,000	4.00%	2/15/2028	1,888,143	1,855,600
BROADCOM INC	600,000	5.00%	10/15/2034	593,964	579,054
BROADCOM INC 144A	680,000	2.00%	2/15/2028	678,844	622,139
BROADCOM INC 144A	1,813,000	3.00%	2/15/2033	1,357,002	1,499,007
BROADCOM INC 144A	1,100,000	4.00%	2/15/2051	1,095,248	820,116
BROADCOM INC 144A	475,000	4.00%	2/15/2041	374,503	371,099
BROADCOM INC 144A	5,419,000	3.00%	4/15/2033	4,965,979	4,744,660
BROADCOM INC 144A	2,632,000	3.00%	4/15/2034	2,409,297	2,281,733
BROADCOM INC 144A	5,340,000	3.00%	11/15/2035	4,744,146	4,361,872
BROADCOM INC 144A	3,481,000	3.00%	11/15/2036	3,187,021	2,805,059
BROADCOM INC 144A	3,164,000	4.00%	4/15/2032	2,925,933	2,969,129
BROADCOM INC 144A	4,825,000	5.00%	5/15/2037	4,681,699	4,591,711
BROOKFIELD FINANCE INC	2,900,000	3.00%	4/15/2031	2,731,235	2,522,362
BROOKFIELD FINANCE INC	2,578,000	6.00%	1/15/2055	2,563,766	2,520,794
BROOKFIELD FINANCE LLC / BROOK	600,000	3.00%	4/15/2050	594,348	411,654
BROOKLYN UNION GAS CO/THE 144A	555,000	4.00%	3/4/2029	584,702	525,496
BROOKLYN UNION GAS CO/THE 144A	695,000	5.00%	8/5/2032	695,000	659,937
BSPRT 2021-FL7 ISSU FL7 A 144A	606,203	6.00%	12/15/2038	581,197	607,719

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THE CITIGROUP PENSION PLAN
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
EIN: 52-1568099; Plan 020
December 31, 2024

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
BUCKEYE PARTNERS LP	415,000	6.00%	11/15/2043	$ 407,862	$ 359,452
BUNGE LTD FINANCE CORP	748,000	4.00%	9/17/2029	747,162	725,590
BUNGE LTD FINANCE CORP	748,000	5.00%	9/17/2034	745,636	706,568
BURLINGTON NORTHERN SANTA FE L	925,000	5.00%	9/15/2041	917,122	861,693
BURLINGTON NORTHERN SANTA FE L	300,000	4.00%	9/1/2042	273,825	259,878
BURLINGTON NORTHERN SANTA FE L	973,000	4.00%	3/15/2043	1,075,558	846,714
BURLINGTON NORTHERN SANTA FE L	480,000	5.00%	9/1/2043	576,819	459,854
BURLINGTON NORTHERN SANTA FE L	3,384,000	5.00%	4/1/2044	3,822,202	3,103,636
BURLINGTON NORTHERN SANTA FE L	735,000	5.00%	9/1/2044	652,687	641,008
BURLINGTON NORTHERN SANTA FE L	1,970,000	4.00%	4/1/2045	2,220,831	1,621,448
BURLINGTON NORTHERN SANTA FE L	455,000	5.00%	9/1/2045	427,865	402,457
BURLINGTON NORTHERN SANTA FE L	135,000	4.00%	6/15/2047	133,457	109,465
BURLINGTON NORTHERN SANTA FE L	1,960,000	3.00%	2/15/2051	1,745,455	1,289,229
BURLINGTON NORTHERN SANTA FE L	284,000	3.00%	9/15/2051	216,255	195,037
BURLINGTON NORTHERN SANTA FE L	369,000	3.00%	6/15/2052	256,473	230,038
BURLINGTON NORTHERN SANTA FE L	700,000	6.00%	5/1/2037	1,011,334	748,216
BURLINGTON RESOURCES LLC	1,300,000	6.00%	10/15/2036	1,529,415	1,354,808
BURLINGTON STORES INC	265,000	1.00%	12/15/2027	359,639	396,440
BX COMMERCIAL MORT AIRC A 144A	2,100,000	6.00%	8/15/2039	2,094,750	2,114,448
BX COMMERCIAL MORT KING A 144A	2,605,697	6.00%	5/15/2034	2,599,182	2,607,338
BX COMMERCIAL MORT MDHS A 144A	2,248,174	6.00%	5/15/2041	2,242,561	2,258,718
BX COMMERCIAL MORT VLT5 A 144A	750,000	6.00%	11/13/2046	761,250	750,060
BX COMMERCIAL MORTG XL3 A 144A	1,455,770	6.00%	12/9/2040	1,465,778	1,461,680
BX COMMERCIAL MORTG XL4 A 144A	1,725,317	6.00%	2/15/2039	1,721,003	1,732,322
BX COMMERCIAL MORTG XL5 A 144A	836,791	6.00%	3/15/2041	834,699	840,188
BX TRUST 2024-BIO BIO A 144A	1,700,000	6.00%	2/15/2041	1,695,750	1,701,598
BX TRUST 2024-CNYN CNYN A 144A	4,346,118	6.00%	4/15/2041	4,335,252	4,356,983
BX TRUST 2024-PAT PAT A 144A	375,000	6.00%	3/15/2041	374,053	376,159
BX TRUST 2024-PAT PAT B 144A	125,000	7.00%	3/15/2041	124,686	125,270
CABOT CORP	3,000,000	5.00%	6/30/2032	2,916,150	2,927,550
CADENCE DESIGN SYSTEMS INC	2,534,000	5.00%	9/10/2034	2,529,185	2,430,334
CAIXABANK SA 144A	425,000	7.00%	9/13/2034	432,306	451,312
CAIXABANK SA 144A	1,850,000	6.00%	6/15/2035	1,867,819	1,865,559
CALIFORNIA INSTITUTE OF TECHNO	150,000	5.00%	11/1/2111	148,628	122,408
CALIFORNIA INSTITUTE OF TECHNO	200,000	4.00%	9/1/2119	199,692	127,306
CALIFORNIA ST	4,355,000	8.00%	4/1/2034	5,226,603	4,968,445
CALIFORNIA ST	3,610,000	8.00%	4/1/2039	4,139,142	4,267,128
CALIFORNIA ST	2,075,000	7.00%	10/1/2039	2,745,545	2,362,616
CALIFORNIA ST	600,000	7.00%	11/1/2039	713,478	686,100
CALIFORNIA ST	1,000,000	8.00%	3/1/2040	1,587,040	1,178,330
CALIFORNIA ST	705,000	5.00%	4/1/2038	717,489	656,115
CALIFORNIA ST HLTH FACS FING A	280,000	4.00%	6/1/2041	239,481	248,419
CALIFORNIA ST PUBLIC WKS BRD L	250,000	8.00%	10/1/2034	308,500	293,098
CALIFORNIA ST UNIV REVENUE	600,000	6.00%	11/1/2041	600,000	633,594
CALIFORNIA ST UNIV REVENUE	500,000	5.00%	11/1/2053	491,080	479,045
CALPINE CORP 144A	780,000	5.00%	3/15/2028	814,585	756,444
CAMDEN PROPERTY TRUST	625,000	3.00%	11/1/2049	644,711	430,606
CAMERON LNG LLC 144A	476,000	3.00%	1/15/2035	401,538	392,919
CAMERON LNG LLC 144A	2,140,000	4.00%	1/15/2039	2,176,970	1,725,525
CANADIAN IMPERIAL BANK OF COMM	4,500,000	4.00%	4/7/2032	4,127,520	4,038,480
CANADIAN IMPERIAL BANK OF COMM	2,462,000	5.00%	4/28/2025	2,462,000	2,465,988
CANADIAN IMPERIAL BANK OF COMM	1,181,000	5.00%	9/11/2030	1,181,000	1,156,990
CANADIAN NATIONAL RAILWAY CO	477,000	2.00%	5/1/2050	289,167	277,476
CANADIAN NATIONAL RAILWAY CO	120,000	4.00%	8/5/2052	104,114	100,540
CANADIAN NATIONAL RAILWAY CO	919,000	4.00%	8/5/2032	886,348	848,246
CANADIAN NATIONAL RAILWAY CO	536,000	6.00%	11/1/2053	559,011	577,674
CANADIAN NATIONAL RAILWAY CO	510,000	4.00%	9/18/2034	509,021	479,828
CANADIAN NATURAL RESOURCE 144A	1,890,000	5.00%	12/15/2029	1,889,395	1,870,457
CANADIAN NATURAL RESOURCES LTD	48,000	5.00%	6/1/2047	52,074	41,200
CANADIAN PACIFIC RAILWAY CO	90,000	6.00%	5/15/2037	122,045	93,308
CANADIAN PACIFIC RAILWAY CO	2,250,000	6.00%	1/15/2042	2,447,897	2,199,510
CANADIAN PACIFIC RAILWAY CO	800,000	6.00%	9/15/2115	821,656	801,800
CANADIAN PACIFIC RAILWAY CO	577,000	2.00%	12/2/2026	575,253	546,327
CANADIAN PACIFIC RAILWAY CO	576,000	3.00%	12/2/2051	574,378	375,114
CANADIAN PACIFIC RAILWAY CO	50,000	2.00%	3/5/2030	49,901	43,442

(Continued)

THE CITIGROUP PENSION PLAN
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
EIN: 52-1568099; Plan 020
December 31, 2024

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
CANTOR COMMERCIAL REAL CF2 A5	1,900,000	3.00%	11/15/2052	$ 2,071,965	$ 1,696,890
CAPITAL ONE FINANCIAL CORP	4,000,000	3.00%	2/5/2025	3,796,870	3,999,200
CAPITAL ONE FINANCIAL CORP	1,000,000	4.00%	10/29/2025	956,640	993,470
CAPITAL ONE FINANCIAL CORP	345,000	4.00%	1/31/2028	321,149	332,946
CAPITAL ONE FINANCIAL CORP	700,000	3.00%	11/2/2032	599,533	579,705
CAPITAL ONE FINANCIAL CORP	1,906,000	5.00%	5/10/2028	1,854,022	1,899,729
CAPITAL ONE FINANCIAL CORP	3,616,000	5.00%	5/10/2033	3,594,237	3,521,948
CAPITAL ONE FINANCIAL CORP	575,000	5.00%	7/26/2030	575,000	573,166
CAPITAL ONE FINANCIAL CORP	1,525,000	5.00%	2/1/2029	1,546,777	1,535,477
CAPITAL ONE FINANCIAL CORP	957,000	6.00%	2/1/2034	971,518	961,737
CAPITAL ONE FINANCIAL CORP	208,000	6.00%	6/8/2029	216,630	214,820
CAPITAL ONE FINANCIAL CORP	4,608,000	6.00%	6/8/2034	4,757,992	4,786,468
CAPITAL ONE FINANCIAL CORP	3,875,000	8.00%	10/30/2031	4,046,482	4,279,279
CAPITAL ONE FINANCIAL CORP	1,600,000	5.00%	7/26/2030	1,643,008	1,604,752
CAPITAL ONE FINANCIAL CORP	3,010,000	6.00%	7/26/2035	3,118,210	3,028,331
CAPITAL ONE PRIME AUTO RE 1 A4	2,136,000	3.00%	9/15/2027	2,135,489	2,103,768
CARDINAL HEALTH INC	381,000	5.00%	9/15/2045	351,363	329,969
CARDINAL HEALTH INC	2,468,000	5.00%	2/15/2029	2,466,100	2,471,677
CARDINAL HEALTH INC	530,000	5.00%	2/15/2034	529,640	528,209
CARDINAL HEALTH INC	1,110,000	5.00%	11/15/2029	1,109,623	1,103,051
CARDINAL HEALTH INC	3,760,000	5.00%	11/15/2034	3,749,434	3,681,190
CARDINAL HEALTH INC	520,000	6.00%	11/15/2054	517,946	498,196
CARLYLE HOLDINGS II FINAN 144A	40,000	6.00%	3/30/2043	42,996	38,553
CARNIVAL CORP	330,000	6.00%	12/1/2027	453,735	663,960
CARRIER GLOBAL CORP	1,400,000	3.00%	2/15/2030	1,220,590	1,252,048
CARRIER GLOBAL CORP	3,675,000	3.00%	4/5/2040	3,566,764	2,841,069
CARRIER GLOBAL CORP	80,000	4.00%	4/5/2050	58,082	57,474
CARRIER GLOBAL CORP	561,000	6.00%	3/15/2034	560,119	581,028
CARRIER GLOBAL CORP	114,000	6.00%	3/15/2054	113,812	120,659
CATERPILLAR FINANCIAL SERVICES	4,000,000	5.00%	8/11/2025	3,992,930	4,011,200
CATERPILLAR INC	170,000	5.00%	5/15/2064	230,085	146,583
CATERPILLAR INC	1,040,000	3.00%	4/9/2030	1,068,022	937,997
CBOE GLOBAL MARKETS INC	4,600,000	2.00%	12/15/2030	4,363,644	3,816,482
CBRE SERVICES INC	3,710,000	6.00%	8/15/2034	3,551,805	3,826,531
CBRE SERVICES INC	370,000	6.00%	4/1/2029	369,397	376,286
CCG RECEIVABLES TRUS 1 A2 144A	345,294	4.00%	7/16/2029	345,289	344,241
CCG RECEIVABLES TRUS 1 A2 144A	1,455,000	5.00%	3/15/2032	1,454,863	1,462,624
CCO HOLDINGS LLC / CCO HO 144A	1,450,000	4.00%	1/15/2034	1,452,900	1,176,371
CCO HOLDINGS LLC / CCO HOLDING	2,600,000	5.00%	5/1/2032	2,720,952	2,236,416
CD 2017-CD5 MORTGAGE TR CD5 A4	2,000,000	3.00%	8/15/2050	2,252,500	1,923,180
CELANESE US HOLDINGS LLC	3,060,000	6.00%	7/15/2027	3,092,164	3,106,390
CELANESE US HOLDINGS LLC	560,000	7.00%	11/15/2028	559,922	573,586
CELANESE US HOLDINGS LLC	950,000	7.00%	11/15/2030	946,824	983,811
CELLNEX FINANCE CO SA 144A	500,000	4.00%	7/7/2041	493,620	381,840
CEMEX SAB DE CV 144A	1,150,000	5.00%	11/19/2029	1,239,050	1,134,682
CEMEX SAB DE CV 144A	1,250,000	5.00%	9/17/2030	1,362,235	1,196,300
CENCORA INC	1,487,000	5.00%	2/15/2034	1,485,022	1,459,699
CENCORA INC	675,000	5.00%	2/15/2035	674,629	659,327
CENOVUS ENERGY INC	89,000	7.00%	11/15/2039	106,756	95,431
CENTENE CORP	223,000	4.00%	12/15/2027	214,241	216,355
CENTENE CORP	820,000	5.00%	12/15/2029	798,266	775,499
CENTENE CORP	5,900,000	3.00%	2/15/2030	5,406,612	5,255,012
CENTENE CORP	1,700,000	2.00%	7/15/2028	1,700,000	1,532,516
CENTERPOINT ENERGY HOUSTON ELE	570,000	5.00%	4/1/2044	567,374	491,517
CENTERPOINT ENERGY HOUSTON ELE	890,000	4.00%	2/1/2049	1,016,100	719,022
CENTERPOINT ENERGY HOUSTON ELE	800,000	3.00%	3/1/2032	796,296	695,560
CENTERPOINT ENERGY HOUSTON ELE	200,000	5.00%	4/1/2033	199,512	195,478
CENTERPOINT ENERGY HOUSTON ELE	1,170,000	5.00%	4/1/2053	1,169,111	1,106,504
CENTERPOINT ENERGY HOUSTON ELE	1,810,000	5.00%	3/1/2035	1,803,729	1,770,198
CENTERPOINT ENERGY INC	343,000	4.00%	8/15/2026	342,744	350,375
CENTERPOINT ENERGY INC	1,320,000	5.00%	6/1/2029	1,317,228	1,334,797
CENTERPOINT ENERGY INC	1,817,000	7.00%	5/15/2055	1,817,727	1,806,952
CENTERPOINT ENERGY RESOURCES C	110,000	5.00%	7/1/2034	109,821	109,806
CENTRUS ENERGY CORP 144A	200,000	2.00%	11/1/2030	207,205	189,120
CF INDUSTRIES INC	165,000	5.00%	3/15/2044	212,240	153,613

(Continued)

THE CITIGROUP PENSION PLAN
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
EIN: 52-1568099; Plan 020
December 31, 2024

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
CHARLES SCHWAB CORP/THE	2,204,000	3.00%	2/13/2026	$ 2,175,579	$ 2,171,601
CHARLES SCHWAB CORP/THE	2,036,000	5.00%	12/31/2049	2,009,348	2,023,275
CHARLES SCHWAB CORP/THE	490,000	4.00%	12/31/2049	490,000	423,017
CHARLES SCHWAB CORP/THE	4,840,000	6.00%	5/19/2029	4,833,892	4,938,397
CHARLES SCHWAB CORP/THE	2,270,000	6.00%	5/19/2034	2,361,152	2,338,736
CHARLES SCHWAB CORP/THE	2,410,000	6.00%	8/24/2034	2,412,243	2,531,970
CHARLES SCHWAB CORP/THE	450,000	6.00%	11/17/2029	453,137	468,972
CHARLOTTE-MECKLENBURG NC HOSP	1,010,000	3.00%	1/15/2051	1,010,000	696,728
CHARTER COMMUNICATIONS OPERATI	1,693,000	5.00%	7/23/2025	1,733,520	1,691,019
CHARTER COMMUNICATIONS OPERATI	1,606,000	6.00%	10/23/2035	1,638,083	1,603,719
CHARTER COMMUNICATIONS OPERATI	3,665,000	6.00%	10/23/2045	3,828,410	3,466,174
CHARTER COMMUNICATIONS OPERATI	536,000	7.00%	10/23/2055	526,974	522,268
CHARTER COMMUNICATIONS OPERATI	2,077,000	4.00%	2/15/2028	1,903,563	1,978,197
CHARTER COMMUNICATIONS OPERATI	3,125,000	6.00%	4/1/2048	2,739,375	2,673,844
CHARTER COMMUNICATIONS OPERATI	180,000	5.00%	3/30/2029	171,473	176,135
CHARTER COMMUNICATIONS OPERATI	425,000	5.00%	7/1/2049	427,911	334,254
CHARTER COMMUNICATIONS OPERATI	1,550,000	5.00%	3/1/2050	1,190,063	1,166,778
CHARTER COMMUNICATIONS OPERATI	4,645,000	4.00%	4/1/2051	3,138,813	2,906,051
CHARTER COMMUNICATIONS OPERATI	575,000	2.00%	2/1/2032	491,867	455,440
CHARTER COMMUNICATIONS OPERATI	4,139,000	4.00%	4/1/2061	2,545,745	2,498,218
CHARTER COMMUNICATIONS OPERATI	630,000	4.00%	6/1/2041	604,449	432,111
CHARTER COMMUNICATIONS OPERATI	7,490,000	4.00%	6/1/2052	5,360,746	4,816,295
CHARTER COMMUNICATIONS OPERATI	2,907,000	4.00%	12/1/2061	1,991,858	1,939,260
CHARTER COMMUNICATIONS OPERATI	2,825,000	2.00%	1/15/2029	2,820,339	2,491,142
CHARTER COMMUNICATIONS OPERATI	6,735,000	4.00%	6/30/2062	4,285,165	4,109,293
CHARTER COMMUNICATIONS OPERATI	2,177,000	5.00%	4/1/2053	1,779,094	1,759,713
CHARTER COMMUNICATIONS OPERATI	190,000	6.00%	4/1/2063	188,717	151,443
CHARTER COMMUNICATIONS OPERATI	206,000	7.00%	2/1/2034	209,845	212,178
CHARTER COMMUNICATIONS OPERATI	60,000	6.00%	6/1/2029	59,929	61,223
CHARTER COMMUNICATIONS OPERATI	750,000	7.00%	6/1/2034	782,513	767,385
CHASE HOME LENDING M 3 A7 144A	150,000	6.00%	2/25/2055	150,950	147,548
CHASE HOME LENDING M 5 A3 144A	280,798	6.00%	4/25/2055	276,016	275,314
CHENIERE CORPUS CHRISTI HOLDIN	1,550,000	5.00%	6/30/2027	1,671,708	1,558,432
CHENIERE ENERGY PARTNERS LP	2,100,000	5.00%	10/1/2029	2,071,417	2,033,178
CHEVRON CORP	507,000	2.00%	5/11/2030	522,863	446,758
CHEVRON CORP	478,000	3.00%	5/11/2050	490,851	316,852
CHEVRON USA INC	35,000	1.00%	8/12/2025	34,969	34,200
CHEVRON USA INC	576,000	5.00%	11/15/2043	586,532	561,041
CHICAGO IL MET WTR RECLAMATION	150,000	6.00%	12/1/2038	150,710	150,602
CHICAGO IL O'HARE INTERNATIONA	1,745,000	4.00%	1/1/2049	2,277,565	1,529,266
CHICAGO IL TRANSIT AUTH SALES	3,195,761	7.00%	12/1/2040	3,853,374	3,520,354
CHICAGO IL TRANSIT AUTH SALES	1,689,402	7.00%	12/1/2040	2,142,985	1,860,995
CHICAGO IL TRANSIT AUTH SALES	1,305,000	6.00%	12/1/2040	1,554,208	1,340,248
CHICAGO IL WTR REVENUE	1,000,000	7.00%	11/1/2029	1,000,000	1,032,770
CHILDREN'S HOSPITAL OF PHILADE	554,000	3.00%	7/1/2050	384,615	342,948
CHILDREN'S HOSPITAL/DC	140,000	3.00%	7/15/2050	140,000	87,986
CHILE GOVERNMENT INTERNATIONAL	1,640,000	4.00%	1/25/2050	1,765,598	1,125,712
CHILE GOVERNMENT INTERNATIONAL	4,226,000	3.00%	1/22/2061	3,016,828	2,490,889
CHILE GOVERNMENT INTERNATIONAL	2,770,000	3.00%	5/7/2041	2,255,912	1,977,392
CHILE GOVERNMENT INTERNATIONAL	1,160,000	3.00%	7/27/2033	1,050,622	933,545
CHILE GOVERNMENT INTERNATIONAL	200,000	3.00%	9/21/2071	191,882	117,738
CHILE GOVERNMENT INTERNATIONAL	2,473,000	4.00%	1/31/2052	2,027,492	1,839,961
CHILE GOVERNMENT INTERNATIONAL	1,854,000	5.00%	1/5/2054	1,850,161	1,713,652
CHILE GOVERNMENT INTERNATIONAL	605,000	5.00%	1/22/2029	604,413	598,303
CHILE GOVERNMENT INTERNATIONAL	1,100,000	3.00%	1/22/2061	755,820	648,367
CHILE GOVERNMENT INTERNATIONAL	560,000	3.00%	5/7/2041	419,720	399,761
CHILE GOVERNMENT INTERNATIONAL	245,000	5.00%	1/5/2054	233,975	226,454
CHILE GOVERNMENT INTERNATIONAL	290,000	4.00%	1/31/2052	287,245	215,767
CHOICE HOTELS INTERNATIONAL IN	759,000	4.00%	1/15/2031	674,825	682,994
CHOICE HOTELS INTERNATIONAL IN	628,000	6.00%	8/1/2034	621,274	629,438
CHUBB CORP/THE	722,000	7.00%	5/15/2038	942,535	796,669
CHUBB INA HOLDINGS LLC	1,080,000	1.00%	9/15/2030	1,030,042	897,070
CHUBB INA HOLDINGS LLC	240,000	3.00%	12/15/2061	238,673	146,059
CHUBB INA HOLDINGS LLC	4,251,000	5.00%	3/15/2034	4,255,341	4,201,858
CI FINANCIAL CORP	680,000	3.00%	12/17/2030	682,948	578,646

(Continued)

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
CI FINANCIAL CORP 144A	2,050,000	8.00%	5/30/2029	$ 2,030,209	$ 2,144,731
CIFC FUNDING 2017-I 2A BR 144A	760,000	6.00%	4/20/2030	749,360	761,528
CIGNA GROUP/THE	300,000	5.00%	8/15/2038	299,517	272,061
CIGNA GROUP/THE	600,000	5.00%	12/15/2048	670,778	511,998
CIGNA GROUP/THE	1,300,000	5.00%	7/15/2046	1,514,158	1,111,838
CIGNA GROUP/THE	3,277,000	2.00%	3/15/2030	3,070,467	2,867,441
CIGNA GROUP/THE	3,480,000	5.00%	2/15/2034	3,481,101	3,413,880
CIM TRUST 2021-J1 J1 A1 144A	302,816	3.00%	3/25/2051	232,979	242,041
CIMAREX ENERGY CO	530,000	4.00%	3/15/2029	570,503	487,091
CINCINNATI FINANCIAL CORP	2,102,000	6.00%	11/1/2034	2,455,864	2,183,894
CINCINNATI FINANCIAL CORP	2,392,000	7.00%	5/15/2028	2,934,338	2,545,208
CISCO SYSTEMS INC	1,100,000	6.00%	2/15/2039	1,341,200	1,162,975
CISCO SYSTEMS INC	450,000	6.00%	1/15/2040	472,941	454,050
CISCO SYSTEMS INC	510,000	5.00%	2/26/2031	511,683	511,652
CISCO SYSTEMS INC	2,901,000	5.00%	2/26/2034	2,913,795	2,893,602
CISCO SYSTEMS INC	1,979,000	5.00%	2/26/2054	1,989,191	1,925,112
CISCO SYSTEMS INC	471,000	5.00%	2/26/2064	468,918	452,061
CITIZENS FINANCIAL GROUP INC	3,000,000	3.00%	4/30/2030	2,614,770	2,711,040
CITIZENS FINANCIAL GROUP INC	730,000	6.00%	1/23/2030	720,045	741,227
CITY OF HOPE	340,000	6.00%	11/15/2043	338,470	324,034
CITY OF HOPE	190,000	4.00%	8/15/2048	203,115	152,825
CK HUTCHISON INTERNATIONA 144A	590,000	5.00%	4/21/2028	588,808	586,177
CK HUTCHISON INTERNATIONA 144A	610,000	5.00%	4/21/2033	607,139	593,847
CLARK CNTY NV ARPT REVENUE	350,000	7.00%	7/1/2045	389,680	389,830
CLEANSPARK INC 144A	284,000	0.00%	6/15/2030	284,000	235,686
CLECO CORPORATE HOLDINGS LLC	200,000	3.00%	9/15/2029	175,336	179,798
CLEVELAND CLINIC FOUNDATION/TH	60,000	5.00%	1/1/2114	60,000	49,964
CLEVELAND-CLIFFS INC 144A	1,160,000	7.00%	3/15/2032	1,156,513	1,139,248
CME GROUP INC	240,000	3.00%	3/15/2032	211,111	206,837
CMS ENERGY CORP	579,000	5.00%	3/31/2043	507,914	492,955
CMS ENERGY CORP	846,000	5.00%	3/1/2044	990,278	753,456
CMS ENERGY CORP	1,427,000	3.00%	2/15/2027	1,353,971	1,372,817
CMS ENERGY CORP	2,320,000	5.00%	6/1/2050	2,006,800	2,198,084
CMS ENERGY CORP	263,000	3.00%	5/1/2028	255,984	272,337
CNH INDUSTRIAL CAPITAL LLC	1,760,000	6.00%	1/12/2029	1,749,422	1,785,133
CNO GLOBAL FUNDING 144A	970,000	3.00%	1/6/2029	968,584	877,239
COCA-COLA CO/THE	740,000	3.00%	6/1/2040	582,366	518,681
COCA-COLA CO/THE	5,311,000	5.00%	5/13/2034	5,348,217	5,313,709
COCA-COLA CO/THE	2,799,000	5.00%	5/13/2054	2,785,513	2,704,562
COCA-COLA CO/THE	555,000	5.00%	5/13/2064	558,935	535,020
COCA-COLA CO/THE	1,808,000	5.00%	8/14/2034	1,819,172	1,759,690
COCA-COLA CO/THE	3,008,000	5.00%	1/14/2055	3,005,383	2,860,488
COCA-COLA CONSOLIDATED INC	364,000	5.00%	6/1/2034	363,611	366,617
COHERENT CORP 144A	600,000	5.00%	12/15/2029	600,000	572,574
COINBASE GLOBAL INC 144A	242,000	0.00%	4/1/2030	234,007	257,747
COLLEGE AVE STUDENT C A2 144A	899,541	2.00%	7/26/2055	769,108	796,787
COLOMBIA GOVERNMENT INTERNATIO	2,475,000	6.00%	2/26/2044	2,762,375	1,819,125
COLOMBIA GOVERNMENT INTERNATIO	2,300,000	5.00%	6/15/2045	2,209,763	1,550,200
COLOMBIA GOVERNMENT INTERNATIO	2,200,000	5.00%	5/15/2049	1,570,000	1,475,100
COLOMBIA GOVERNMENT INTERNATIO	4,362,000	8.00%	11/7/2054	4,319,613	4,225,251
COLUMBIA PIPELINES HOLDIN 144A	420,000	6.00%	8/15/2026	419,992	425,977
COLUMBIA PIPELINES HOLDIN 144A	470,000	6.00%	8/15/2028	470,717	481,360
COLUMBIA PIPELINES HOLDIN 144A	580,000	6.00%	1/15/2034	578,046	572,965
COLUMBIA PIPELINES OPERAT 144A	550,000	6.00%	8/15/2030	545,829	566,335
COLUMBIA PIPELINES OPERAT 144A	4,053,000	6.00%	11/15/2033	4,059,408	4,160,810
COMCAST CORP	2,400,000	5.00%	7/15/2042	1,932,888	2,105,976
COMCAST CORP	1,980,000	4.00%	1/15/2033	1,997,501	1,848,706
COMCAST CORP	775,000	5.00%	8/15/2045	1,004,586	665,818
COMCAST CORP	600,000	3.00%	7/15/2046	517,048	421,788
COMCAST CORP	4,150,000	4.00%	8/15/2047	4,182,744	3,169,272
COMCAST CORP	3,115,000	4.00%	11/1/2047	2,717,634	2,362,229
COMCAST CORP	978,000	4.00%	11/1/2049	1,002,851	740,747
COMCAST CORP	1,855,000	4.00%	11/1/2052	1,921,947	1,397,001
COMCAST CORP	1,290,000	4.00%	3/1/2038	1,258,687	1,085,561
COMCAST CORP	1,650,000	5.00%	10/15/2038	1,648,911	1,494,504

(Continued)

THE CITIGROUP PENSION PLAN
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
EIN: 52-1568099; Plan 020
December 31, 2024

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
COMCAST CORP	3,219,000	5.00%	10/15/2058	$ 2,882,203	$ 2,786,817
COMCAST CORP	245,000	4.00%	10/15/2028	235,510	238,973
COMCAST CORP	1,100,000	4.00%	10/15/2030	1,280,895	1,060,576
COMCAST CORP	605,000	3.00%	11/1/2039	536,671	458,880
COMCAST CORP	1,200,000	3.00%	4/1/2030	1,357,577	1,115,580
COMCAST CORP	5,886,000	4.00%	4/1/2040	5,890,628	4,738,524
COMCAST CORP	4,280,000	3.00%	1/15/2051	3,616,910	2,552,678
COMCAST CORP	2,330,000	2.00%	2/15/2031	2,187,140	1,897,063
COMCAST CORP	5,330,000	3.00%	11/1/2051	4,014,697	3,211,858
COMCAST CORP	8,854,000	3.00%	11/1/2056	6,608,637	5,172,064
COMCAST CORP	600,000	3.00%	11/1/2063	363,402	339,192
COMCAST CORP	930,000	5.00%	5/15/2033	927,686	903,672
COMCAST CORP	3,679,000	5.00%	6/1/2034	3,666,786	3,678,595
COMCAST CORP	4,269,000	6.00%	6/1/2054	4,436,106	4,131,752
COMERICA INC	1,150,000	6.00%	1/30/2030	1,150,000	1,162,627
COMISION FEDERAL DE ELECT 144A	630,000	3.00%	2/9/2031	618,385	521,999
COMISION FEDERAL DE ELECT 144A	370,000	5.00%	2/9/2051	353,382	250,912
COMISION FEDERAL DE ELECT 144A	200,000	6.00%	1/24/2035	199,278	188,844
COMM 2015-CCRE25 MORTG CR25 A4	1,365,000	4.00%	8/10/2048	1,323,730	1,354,025
COMMIT TO PUR FNMA SF MTG	10,000,000	3.00%	2/1/2055	8,603,125	8,481,900
COMMIT TO PUR FNMA SF MTG	12,400,000	6.00%	2/1/2055	12,303,609	12,223,796
COMMONSPIRIT HEALTH	1,960,000	4.00%	11/1/2042	1,923,121	1,638,521
COMMONSPIRIT HEALTH	260,000	4.00%	10/1/2049	287,812	203,772
COMMONSPIRIT HEALTH	564,000	3.00%	10/1/2030	497,508	499,174
COMMONSPIRIT HEALTH	641,000	4.00%	10/1/2050	659,609	472,654
COMMONSPIRIT HEALTH	580,000	6.00%	11/1/2027	580,000	596,658
COMMONSPIRIT HEALTH	70,000	6.00%	11/1/2052	70,000	74,851
COMMONSPIRIT HEALTH	490,000	5.00%	12/1/2031	490,000	488,065
COMMONSPIRIT HEALTH	290,000	5.00%	12/1/2034	290,000	286,999
COMMONSPIRIT HEALTH	725,000	6.00%	12/1/2054	722,256	693,448
COMMONWEALTH BANK OF AUST 144A	200,000	4.00%	9/12/2039	200,000	159,294
COMMONWEALTH BANK OF AUST 144A	1,310,000	3.00%	3/11/2041	1,289,264	963,597
COMMONWEALTH BANK OF AUSTRALIA	1,360,000	5.00%	11/27/2026	1,360,000	1,359,728
COMMONWEALTH EDISON CO	975,000	4.00%	10/1/2042	918,363	770,026
COMMONWEALTH EDISON CO	270,000	4.00%	11/15/2045	273,625	226,635
COMMONWEALTH EDISON CO	360,000	4.00%	6/15/2046	337,126	269,096
COMMONWEALTH EDISON CO	330,000	4.00%	8/15/2047	329,175	246,688
COMMONWEALTH EDISON CO	100,000	4.00%	3/1/2048	99,981	78,093
COMMONWEALTH EDISON CO	180,000	4.00%	3/1/2049	178,535	138,789
COMMONWEALTH EDISON CO	100,000	3.00%	11/15/2049	98,306	66,545
COMMONWEALTH EDISON CO	490,000	2.00%	3/1/2030	515,892	429,617
COMMONWEALTH EDISON CO	3,350,000	4.00%	3/15/2052	3,344,071	2,481,915
COMMONWEALTH EDISON CO	1,500,000	5.00%	2/1/2053	1,496,355	1,415,340
COMMONWEALTH EDISON CO	1,135,000	5.00%	6/1/2034	1,130,937	1,138,780
COMMUNITY HEALTH NETWORK INC	1,795,000	3.00%	5/1/2050	1,633,627	1,141,997
CONAGRA BRANDS INC	1,154,000	5.00%	11/1/2028	1,123,922	1,147,053
CONAGRA BRANDS INC	1,300,000	5.00%	11/1/2038	1,294,579	1,224,860
CONAGRA BRANDS INC	1,770,000	5.00%	10/1/2026	1,768,085	1,787,859
CONNECTICUT AVENU R08 1M1 144A	1,361,573	6.00%	10/25/2043	1,361,573	1,368,095
CONNECTICUT LIGHT AND POWER CO	50,000	4.00%	4/15/2044	51,950	41,818
CONNECTICUT LIGHT AND POWER CO	1,040,000	3.00%	3/15/2027	1,136,948	1,008,925
CONNECTICUT LIGHT AND POWER CO	575,000	2.00%	7/1/2031	573,448	480,700
CONNECTICUT LIGHT AND POWER CO	480,000	5.00%	1/1/2029	479,006	477,610
CONNECTICUT LIGHT AND POWER CO	175,000	5.00%	8/15/2034	174,256	170,686
CONOCOPHILLIPS	642,000	6.00%	10/15/2032	714,122	679,153
CONOCOPHILLIPS	960,000	6.00%	5/15/2038	1,165,363	992,909
CONOCOPHILLIPS	1,915,000	7.00%	2/1/2039	2,578,183	2,093,918
CONOCOPHILLIPS CO	3,893,000	4.00%	3/15/2052	3,334,762	2,846,639
CONOCOPHILLIPS CO	285,000	4.00%	3/15/2062	275,105	206,192
CONOCOPHILLIPS CO	2,275,000	5.00%	5/15/2053	2,278,202	2,106,991
CONOCOPHILLIPS CO	1,737,000	5.00%	9/15/2033	1,742,707	1,714,784
CONOCOPHILLIPS CO	1,272,000	6.00%	3/15/2054	1,285,952	1,227,315
CONOCOPHILLIPS CO	455,000	6.00%	9/15/2063	442,667	437,005
CONOCOPHILLIPS CO	885,000	5.00%	1/15/2030	883,074	875,796
CONOCOPHILLIPS CO	957,000	6.00%	1/15/2055	956,014	910,222

(Continued)

THE CITIGROUP PENSION PLAN
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
EIN: 52-1568099; Plan 020
December 31, 2024

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
CONOCOPHILLIPS CO	525,000	6.00%	1/15/2065	$ 525,914	$ 496,529
CONSOLIDATED EDISON CO OF NEW	2,500,000	6.00%	3/15/2036	2,591,600	2,588,275
CONSOLIDATED EDISON CO OF NEW	725,000	7.00%	4/1/2038	933,554	800,378
CONSOLIDATED EDISON CO OF NEW	650,000	6.00%	6/15/2040	756,448	653,582
CONSOLIDATED EDISON CO OF NEW	1,075,000	4.00%	3/15/2042	997,135	897,098
CONSOLIDATED EDISON CO OF NEW	640,000	4.00%	3/1/2043	516,350	512,563
CONSOLIDATED EDISON CO OF NEW	1,350,000	4.00%	3/15/2044	1,424,546	1,154,169
CONSOLIDATED EDISON CO OF NEW	410,000	4.00%	5/15/2028	467,904	397,454
CONSOLIDATED EDISON CO OF NEW	625,000	5.00%	5/15/2058	648,034	503,038
CONSOLIDATED EDISON CO OF NEW	542,000	4.00%	5/15/2049	500,629	427,009
CONSOLIDATED EDISON CO OF NEW	1,250,000	3.00%	12/1/2051	1,271,720	818,663
CONSOLIDATED EDISON CO OF NEW	2,400,000	6.00%	11/15/2052	2,487,792	2,518,272
CONSOLIDATED EDISON CO OF NEW	535,000	6.00%	5/15/2054	536,285	533,010
CONSTELLATION BRANDS INC	256,000	2.00%	8/1/2031	254,861	213,061
CONSTELLATION BRANDS INC	861,000	5.00%	5/1/2033	858,682	831,881
CONSTELLATION BRANDS INC	1,670,000	5.00%	1/15/2029	1,668,146	1,659,796
CONSTELLATION ENERGY GENERATIO	652,000	6.00%	1/15/2034	666,621	682,657
CONSTELLATION ENERGY GENERATIO	564,000	7.00%	10/1/2053	618,414	599,746
CONSTELLATION ENERGY GENERATIO	348,000	6.00%	3/15/2054	370,443	338,775
CONSTELLATION SOFTWARE IN 144A	1,272,000	5.00%	2/16/2034	1,280,152	1,276,388
CONSUMERS ENERGY CO	250,000	4.00%	5/15/2043	303,140	204,995
CONSUMERS ENERGY CO	800,000	4.00%	7/15/2047	815,767	626,640
CONSUMERS ENERGY CO	820,000	3.00%	8/15/2050	605,201	554,648
CONSUMERS ENERGY CO	479,000	4.00%	8/1/2051	386,269	349,124
CONSUMERS ENERGY CO	146,000	3.00%	5/1/2060	132,817	80,569
CONSUMERS ENERGY CO	317,000	3.00%	8/15/2052	214,577	191,544
CONSUMERS ENERGY CO	1,225,000	4.00%	8/15/2032	1,135,443	1,108,221
CONSUMERS ENERGY CO	505,000	4.00%	9/1/2052	434,350	407,485
CONSUMERS ENERGY CO	562,000	5.00%	3/1/2028	569,551	560,252
CONTINENTAL RESOURCES INC 144A	200,000	6.00%	1/15/2031	228,386	197,596
CONTINENTAL RESOURCES INC 144A	240,000	2.00%	11/15/2026	240,000	227,863
CONTINENTAL RESOURCES INC 144A	370,000	3.00%	4/1/2032	369,711	303,940
CONTINENTAL RESOURCES INC/OK	170,000	4.00%	1/15/2028	186,952	165,356
COOK CNTY IL	105,000	6.00%	11/15/2034	115,445	109,145
COOPERATIEVE RABOBANK UA	500,000	5.00%	8/4/2045	645,500	471,685
COOPERATIEVE RABOBANK UA	300,000	5.00%	5/24/2041	295,278	291,417
COOPERATIEVE RABOBANK UA 144A	850,000	1.00%	6/24/2026	865,385	835,440
COOPERATIEVE RABOBANK UA 144A	4,470,000	1.00%	2/24/2027	4,417,099	4,279,533
COOPERATIEVE RABOBANK UA 144A	600,000	4.00%	4/6/2033	600,000	539,208
COOPERATIEVE RABOBANK UA/NY	940,000	6.00%	7/18/2025	939,389	944,728
CORE SCIENTIFIC INC 144A	150,000	0.00%	6/15/2031	150,000	147,000
COREBRIDGE FINANCIAL INC	715,000	4.00%	4/5/2029	685,570	683,018
COREBRIDGE FINANCIAL INC	3,000,000	6.00%	1/15/2034	3,038,880	3,054,690
COREBRIDGE GLOBAL FUNDING 144A	730,000	6.00%	9/19/2028	729,314	750,484
COREBRIDGE GLOBAL FUNDING 144A	1,400,000	5.00%	12/3/2029	1,398,222	1,389,080
COTERRA ENERGY INC	845,000	5.00%	2/15/2035	841,350	825,928
COTERRA ENERGY INC	2,003,000	6.00%	2/15/2055	1,985,772	1,895,118
COTTAGE HEALTH OBLIGATED GROUP	260,000	3.00%	11/1/2049	260,000	181,719
COUGAR JV SUBSIDIARY LLC 144A	535,000	8.00%	5/15/2032	548,725	555,143
COUSINS PROPERTIES LP	1,360,000	6.00%	10/1/2034	1,359,434	1,362,244
COUSINS PROPERTIES LP	875,000	5.00%	2/15/2032	870,301	859,679
COX COMMUNICATIONS INC 144A	2,425,000	8.00%	3/1/2039	2,747,674	2,841,785
COX COMMUNICATIONS INC 144A	1,075,000	5.00%	2/1/2035	958,029	981,378
COX COMMUNICATIONS INC 144A	4,425,000	6.00%	6/15/2033	4,450,208	4,398,362
CREDIT AGRICOLE SA 144A	1,365,000	8.00%	12/31/2049	1,369,250	1,392,505
CREDIT AGRICOLE SA 144A	560,000	5.00%	7/12/2028	560,000	563,556
CREDIT AGRICOLE SA 144A	840,000	6.00%	7/5/2026	840,806	849,626
CREDIT AGRICOLE SA 144A	340,000	5.00%	3/11/2034	342,234	339,779
CREDIT AGRICOLE SA 144A	2,530,000	1.00%	1/26/2027	2,497,262	2,429,534
CREDIT AGRICOLE SA/LONDON 144A	5,572,000	2.00%	6/16/2026	5,313,170	5,490,649
CREDIT SUISSE GROUP AG 144A	210,000	8.00%	12/31/2049	210,000	21,000
CREDIT SUISSE GROUP AG 144A	340,000	7.00%	12/31/2049	341,259	34,000
CREDIT SUISSE GROUP AG 144A	640,000	6.00%	12/31/2049	675,933	64,000
CREDIT SUISSE GROUP AG 144A	200,000	5.00%	12/31/2049	202,000	20,000
CREDIT SUISSE GROUP AG 144A	4,900,000	10.00%	12/31/2049	4,823,525	490,000

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THE CITIGROUP PENSION PLAN
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
EIN: 52-1568099; Plan 020
December 31, 2024

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
CRH AMERICA INC 144A	2,100,000	5.00%	5/18/2045	$ 2,092,008	$ 1,909,026
CROWN CASTLE INC	1,700,000	4.00%	9/1/2027	1,612,776	1,648,303
CROWN CASTLE INC	600,000	3.00%	1/15/2051	598,716	391,746
CROWN CASTLE INC	1,800,000	1.00%	7/15/2026	1,600,938	1,700,604
CROWN CASTLE INC	475,000	3.00%	4/1/2041	472,901	330,714
CROWN CASTLE INC	875,000	6.00%	6/1/2029	874,825	891,669
CROWN CASTLE INC	861,000	6.00%	3/1/2034	876,214	877,669
CROWN CASTLE INC	590,000	5.00%	9/1/2029	590,030	583,669
CROWN CASTLE TOWERS LLC 144A	495,000	4.00%	5/15/2045	495,000	492,436
CSL FINANCE PLC 144A	300,000	4.00%	4/27/2029	299,367	289,029
CSL FINANCE PLC 144A	470,000	4.00%	4/27/2032	468,332	442,012
CSMC TRUST 2013-6 6 1A1 144A	484,475	3.00%	7/25/2028	501,112	463,706
CSX CORP	698,000	6.00%	10/1/2036	740,753	732,572
CSX CORP	250,000	6.00%	5/1/2037	336,014	265,770
CSX CORP	550,000	6.00%	4/30/2040	764,261	588,808
CSX CORP	3,800,000	3.00%	6/1/2027	3,558,472	3,680,794
CSX CORP	919,000	4.00%	3/1/2048	881,960	757,660
CSX CORP	451,000	4.00%	3/15/2029	469,855	441,515
CSX CORP	295,000	5.00%	11/15/2048	286,483	260,048
CSX CORP	816,000	5.00%	3/15/2049	822,926	693,012
CSX CORP	277,000	3.00%	9/15/2049	210,456	192,454
CSX CORP	725,000	4.00%	4/15/2050	853,239	546,222
CSX CORP	332,000	3.00%	5/15/2051	197,364	192,301
CSX CORP	748,000	4.00%	11/15/2032	734,036	700,225
CSX CORP	2,481,000	5.00%	11/15/2033	2,497,220	2,485,912
CSX CORP	841,000	5.00%	3/15/2055	835,653	753,671
CUMMINS INC	4,852,000	5.00%	2/20/2034	4,849,554	4,855,882
CVS HEALTH CORP	2,750,000	5.00%	7/20/2035	3,015,320	2,498,458
CVS HEALTH CORP	120,000	5.00%	7/20/2045	122,136	101,028
CVS HEALTH CORP	1,030,000	4.00%	3/25/2028	1,002,520	997,813
CVS HEALTH CORP	3,687,000	5.00%	3/25/2038	3,667,090	3,188,554
CVS HEALTH CORP	640,000	3.00%	8/15/2029	604,775	582,822
CVS HEALTH CORP	560,000	2.00%	9/15/2031	556,466	448,554
CVS HEALTH CORP	3,000,000	5.00%	2/21/2030	3,043,650	2,937,180
CVS HEALTH CORP	2,049,000	5.00%	2/21/2033	2,068,100	1,964,745
CVS HEALTH CORP	700,000	6.00%	2/21/2053	691,268	621,768
CVS HEALTH CORP	290,000	6.00%	6/1/2053	288,501	266,052
CVS HEALTH CORP	225,000	6.00%	6/1/2063	222,910	205,097
CVS HEALTH CORP	290,000	6.00%	6/1/2034	289,789	285,125
CVS HEALTH CORP	100,000	6.00%	6/1/2054	100,112	94,069
CVS HEALTH CORP	40,000	7.00%	12/10/2054	40,000	39,222
CVS HEALTH CORP	4,020,000	7.00%	3/10/2055	4,074,688	4,033,507
CVS PASS-THROUGH TRUST	1,277,036	7.00%	1/10/2030	1,439,884	1,314,364
CVS PASS-THROUGH TRUST 144A	1,453,105	8.00%	1/10/2032	1,705,127	1,529,930
CVS PASS-THROUGH TRUST SE 144A	1,560,763	8.00%	7/10/2031	2,041,402	1,680,271
DAIMLER TRUCK FINANCE NOR 144A	1,350,000	3.00%	12/14/2031	1,118,583	1,135,580
DAIMLER TRUCK FINANCE NOR 144A	324,000	5.00%	1/16/2026	323,806	325,079
DAIMLER TRUCK FINANCE NOR 144A	843,000	5.00%	1/19/2028	842,452	846,271
DAIMLER TRUCK FINANCE NOR 144A	230,000	5.00%	1/18/2034	229,595	229,087
DAIMLER TRUCK FINANCE NOR 144A	520,000	5.00%	9/25/2027	518,248	522,980
DAIMLER TRUCK FINANCE NOR 144A	962,000	5.00%	6/25/2034	961,156	954,650
DALLAS TX AREA RAPID TRANSIT S	100,000	6.00%	12/1/2044	130,585	101,616
DALLAS TX CONVENTION CENTER HO	1,300,000	7.00%	1/1/2042	1,688,388	1,430,260
DALLAS-FORT WORTH TX INTERNATI	565,000	3.00%	11/1/2050	556,254	392,257
DALLAS-FORT WORTH TX INTERNATI	600,000	5.00%	11/1/2051	548,824	520,014
DALLAS-FORT WORTH TX INTERNATI	125,000	4.00%	11/1/2051	125,000	103,528
DANSKE BANK A/S 144A	720,000	2.00%	9/11/2026	724,490	703,282
DANSKE BANK A/S 144A	510,000	2.00%	9/10/2027	510,000	482,368
DANSKE BANK A/S 144A	700,000	6.00%	1/9/2026	700,000	700,147
DANSKE BANK A/S 144A	690,000	5.00%	3/1/2028	690,000	695,982
DATADOG INC	57,000	0.00%	6/15/2025	69,267	88,236
DATADOG INC 144A	178,000	0.00%	12/1/2029	178,000	171,236
DBGS 2024-SBL SBL A 144A	925,000	6.00%	8/15/2034	928,969	929,052
DCP MIDSTREAM OPERATING LP	660,000	6.00%	4/1/2044	642,833	616,810
DCP MIDSTREAM OPERATING LP	470,000	3.00%	2/15/2032	470,000	403,993

(Continued)

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
DEERE & CO	510,000	3.00%	9/7/2049	$ 503,128	$ 333,591
DELL INTERNATIONAL LLC / EMC C	37,000	3.00%	12/15/2051	24,238	25,143
DELL INTERNATIONAL LLC / EMC C	320,000	4.00%	2/1/2030	319,626	309,574
DELL INTERNATIONAL LLC / EMC C	400,000	5.00%	10/1/2029	422,649	403,908
DELL INTERNATIONAL LLC / EMC C	750,000	6.00%	7/15/2030	962,365	786,233
DELL INTERNATIONAL LLC / EMC C	179,000	8.00%	7/15/2046	232,377	228,252
DELTA AIR LINES 2015-1 CLASS A	1,525,148	4.00%	1/30/2029	1,516,348	1,479,119
DELTA AIR LINES INC / SKY 144A	470,000	5.00%	10/20/2025	492,601	467,053
DELTA AIR LINES INC / SKY 144A	800,000	5.00%	10/20/2028	808,063	789,184
DENVER CO PUBLIC SCHS COPS	50,000	4.00%	12/15/2037	50,000	46,326
DEUTSCHE BANK AG REGS	700,000	2.00%	11/19/2030	893,630	667,783
DEUTSCHE BANK AG/NEW YORK NY	3,095,000	4.00%	9/18/2031	2,825,590	2,779,279
DEUTSCHE BANK AG/NEW YORK NY	182,000	2.00%	11/24/2026	185,078	177,392
DEUTSCHE BANK AG/NEW YORK NY	315,000	4.00%	1/14/2032	315,000	275,027
DEUTSCHE BANK AG/NEW YORK NY	1,935,000	7.00%	2/10/2034	2,002,826	1,994,424
DEUTSCHE BANK AG/NEW YORK NY	570,000	5.00%	5/10/2029	570,000	578,687
DEUTSCHE BANK AG/NEW YORK NY	1,645,000	5.00%	9/11/2030	1,645,000	1,608,366
DEUTSCHE BANK AG/NEW YORK NY	1,825,000	5.00%	9/11/2035	1,826,485	1,731,286
DEUTSCHE BANK AG/NEW YORK NY	850,000	4.00%	1/7/2033	850,000	719,423
DEUTSCHE BANK AG/NEW YORK NY	1,625,000	3.00%	1/7/2028	1,625,000	1,545,814
DEUTSCHE TELEKOM INTERNATIONAL	30,000	9.00%	6/15/2030	43,993	34,884
DEVON ENERGY CORP	420,000	6.00%	7/15/2041	449,299	388,941
DEVON ENERGY CORP	210,000	5.00%	6/15/2045	218,300	175,564
DEVON ENERGY CORP	320,000	6.00%	12/15/2025	375,743	322,131
DEVON ENERGY CORP	380,000	6.00%	6/15/2028	423,894	381,657
DEVON ENERGY CORP	810,000	5.00%	1/15/2030	887,396	783,756
DEVON ENERGY CORP	3,000,000	5.00%	9/15/2034	2,945,550	2,850,600
DEVON ENERGY CORP	4,166,000	6.00%	9/15/2054	3,974,819	3,787,602
DEVON OEI OPERATING LLC	170,000	8.00%	9/15/2027	207,777	179,013
DEXCOM INC	410,000	0.00%	5/15/2028	369,615	366,712
DIAMONDBACK ENERGY INC	1,175,000	4.00%	12/1/2029	1,263,337	1,091,869
DIAMONDBACK ENERGY INC	1,111,000	4.00%	3/24/2051	952,519	862,125
DIAMONDBACK ENERGY INC	2,050,000	4.00%	3/15/2052	1,671,964	1,550,682
DIAMONDBACK ENERGY INC	540,000	6.00%	3/15/2033	569,268	561,605
DIAMONDBACK ENERGY INC	1,391,000	6.00%	3/15/2053	1,468,191	1,388,983
DIAMONDBACK ENERGY INC	455,000	5.00%	4/18/2034	448,659	447,802
DIAMONDBACK ENERGY INC	1,569,000	6.00%	4/18/2054	1,531,525	1,475,268
DIAMONDBACK ENERGY INC	2,626,000	6.00%	4/18/2064	2,558,624	2,465,867
DIGITAL REALTY TRUST LP 144A	373,000	2.00%	11/15/2029	376,953	384,190
DIGNITY HEALTH	785,000	5.00%	11/1/2064	785,000	702,371
DISCOVER FINANCIAL SERVICES	1,400,000	8.00%	11/2/2034	1,467,214	1,600,298
DISCOVERY COMMUNICATIONS LLC	5,285,000	5.00%	3/11/2026	5,284,774	5,268,035
DISCOVERY COMMUNICATIONS LLC	1,300,000	5.00%	9/20/2037	1,254,413	1,080,729
DNB BANK ASA 144A	840,000	5.00%	11/5/2030	840,000	830,584
DOC DR LLC	1,100,000	4.00%	1/15/2028	1,097,569	1,067,275
DOC DR LLC	337,000	3.00%	11/1/2031	288,731	284,863
DOLLAR GENERAL CORP	160,000	4.00%	5/1/2028	153,518	155,547
DOLLAR GENERAL CORP	4,055,000	4.00%	4/3/2030	3,762,999	3,718,678
DOLLAR GENERAL CORP	1,150,000	5.00%	7/5/2033	1,164,996	1,129,553
DOLLAR TREE INC	725,000	4.00%	5/15/2028	829,480	704,990
DOLLAR TREE INC	3,000,000	3.00%	12/1/2031	2,539,170	2,534,490
DOLP TRUST 2021-NYC NYC A 144A	1,300,000	3.00%	5/10/2041	1,104,949	1,112,865
DOMINICAN REPUBLIC INTERN 144A	280,000	7.00%	6/1/2036	277,746	277,620
DOMINION ENERGY INC	1,650,000	5.00%	8/1/2041	1,609,958	1,478,120
DOMINION ENERGY INC	2,200,000	4.00%	9/15/2042	2,256,337	1,741,058
DOMINION ENERGY INC	1,425,000	5.00%	12/1/2044	1,439,325	1,210,409
DOMINION ENERGY INC	4,672,000	3.00%	4/1/2030	4,301,726	4,298,660
DOMINION ENERGY INC	165,000	3.00%	4/15/2041	167,063	121,618
DOMINION ENERGY INC	1,315,000	7.00%	2/1/2055	1,315,609	1,362,774
DOMINION ENERGY INC	730,000	7.00%	6/1/2054	730,000	770,865
DOMINION ENERGY INC	2,483,000	7.00%	5/15/2055	2,492,046	2,524,367
DOMINION ENERGY SOUTH CAROLINA	30,000	6.00%	10/15/2053	29,915	32,357
DOMINO'S PIZZA MA 1A A2II 144A	2,943,758	3.00%	4/25/2051	2,986,152	2,574,493
DOMINO'S PIZZA MAST 1A A2 144A	1,680,000	4.00%	10/25/2049	1,680,000	1,556,066
DOW CHEMICAL CO/THE	1,875,000	9.00%	5/15/2039	2,447,014	2,486,306

(Continued)

THE CITIGROUP PENSION PLAN
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
EIN: 52-1568099; Plan 020
December 31, 2024

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
DOW CHEMICAL CO/THE	3,086,000	4.00%	11/15/2042	$ 2,484,672	$ 2,533,143
DOW CHEMICAL CO/THE	593,000	5.00%	2/15/2034	592,899	580,007
DOW CHEMICAL CO/THE	835,000	6.00%	2/15/2054	831,851	790,511
DP WORLD LTD/UNITED ARAB 144A	280,000	7.00%	7/2/2037	387,800	304,749
DRAFTKINGS HOLDINGS INC	420,000	0.00%	3/15/2028	314,581	357,420
DTE ELECTRIC CO	166,000	4.00%	7/1/2044	141,011	139,999
DTE ELECTRIC CO	382,000	4.00%	3/15/2045	319,581	293,556
DTE ELECTRIC CO	280,000	4.00%	8/15/2047	292,951	210,955
DTE ELECTRIC CO	938,000	3.00%	3/1/2050	598,114	610,357
DTE ELECTRIC CO	400,000	3.00%	3/1/2031	399,328	350,060
DTE ELECTRIC CO	1,065,000	3.00%	4/1/2051	1,114,094	727,193
DTE ELECTRIC CO	546,000	5.00%	4/1/2053	570,566	530,286
DTE ELECTRIC CO	839,000	5.00%	12/1/2026	849,152	845,636
DTE ELECTRIC CO	873,000	5.00%	3/1/2034	912,826	869,953
DTE ELECTRIC CO	211,000	7.00%	6/1/2036	231,176	228,646
DTE ELECTRIC CO	112,000	4.00%	6/15/2042	92,417	89,632
DTE ENERGY CO	2,600,000	1.00%	6/1/2025	2,406,378	2,559,882
DTE ENERGY CO	4,154,000	5.00%	6/1/2028	4,151,840	4,139,046
DTE ENERGY CO	3,000,000	6.00%	6/1/2034	3,063,360	3,080,490
DUKE ENERGY CAROLINAS LLC	1,310,000	6.00%	4/15/2038	1,738,957	1,377,858
DUKE ENERGY CAROLINAS LLC	80,000	4.00%	9/30/2042	65,196	65,037
DUKE ENERGY CAROLINAS LLC	1,914,000	4.00%	6/1/2045	2,134,083	1,465,301
DUKE ENERGY CAROLINAS LLC	863,000	4.00%	12/1/2047	877,886	639,690
DUKE ENERGY CAROLINAS LLC	1,592,000	4.00%	3/15/2048	1,661,038	1,221,414
DUKE ENERGY CAROLINAS LLC	835,000	4.00%	11/15/2028	821,039	810,785
DUKE ENERGY CAROLINAS LLC	1,626,000	2.00%	8/15/2029	1,493,844	1,462,685
DUKE ENERGY CAROLINAS LLC	1,652,000	3.00%	8/15/2049	1,460,977	1,102,082
DUKE ENERGY CAROLINAS LLC	589,000	2.00%	2/1/2030	530,889	524,263
DUKE ENERGY CAROLINAS LLC	105,000	3.00%	4/15/2051	72,183	72,564
DUKE ENERGY CAROLINAS LLC	800,000	3.00%	3/15/2032	799,512	692,264
DUKE ENERGY CAROLINAS LLC	1,084,000	4.00%	3/15/2052	1,080,607	764,383
DUKE ENERGY CAROLINAS LLC	160,000	5.00%	1/15/2033	158,262	157,355
DUKE ENERGY CAROLINAS LLC	1,248,000	5.00%	1/15/2053	1,245,754	1,188,608
DUKE ENERGY CAROLINAS LLC	358,000	5.00%	1/15/2054	373,419	344,536
DUKE ENERGY CORP	275,000	4.00%	9/1/2046	298,273	202,692
DUKE ENERGY CORP	1,499,000	2.00%	6/1/2030	1,338,171	1,313,918
DUKE ENERGY CORP	1,380,000	3.00%	6/15/2041	1,201,044	1,014,176
DUKE ENERGY CORP	250,000	4.00%	6/15/2051	192,980	168,950
DUKE ENERGY CORP	1,800,000	4.00%	3/15/2028	1,777,212	1,771,884
DUKE ENERGY CORP	1,175,000	5.00%	8/15/2032	1,104,653	1,119,599
DUKE ENERGY CORP	225,000	5.00%	8/15/2052	224,062	196,664
DUKE ENERGY CORP	1,625,000	5.00%	12/8/2027	1,623,229	1,636,960
DUKE ENERGY CORP	1,290,000	5.00%	6/15/2034	1,287,046	1,286,698
DUKE ENERGY CORP	724,000	6.00%	6/15/2054	750,203	705,907
DUKE ENERGY FLORIDA LLC	716,000	3.00%	10/1/2046	497,964	507,694
DUKE ENERGY FLORIDA LLC	1,217,000	3.00%	12/1/2029	1,213,340	1,091,771
DUKE ENERGY FLORIDA LLC	309,000	3.00%	12/15/2051	216,402	192,689
DUKE ENERGY FLORIDA LLC	760,000	6.00%	11/15/2052	749,185	773,779
DUKE ENERGY FLORIDA LLC	1,000,000	6.00%	11/15/2033	998,190	1,041,220
DUKE ENERGY FLORIDA LLC	30,000	6.00%	11/15/2053	29,818	31,662
DUKE ENERGY FLORIDA LLC	1,943,000	6.00%	6/15/2038	2,546,875	2,092,572
DUKE ENERGY INDIANA LLC	420,000	4.00%	5/15/2046	312,371	313,450
DUKE ENERGY INDIANA LLC	1,290,000	3.00%	10/1/2049	1,284,706	868,338
DUKE ENERGY INDIANA LLC	130,000	5.00%	4/1/2053	129,883	123,383
DUKE ENERGY OHIO INC	300,000	4.00%	2/1/2029	344,394	286,482
DUKE ENERGY OHIO INC	240,000	4.00%	2/1/2049	230,107	193,001
DUKE ENERGY OHIO INC	290,000	2.00%	6/1/2030	299,979	250,720
DUKE ENERGY OHIO INC	210,000	5.00%	4/1/2033	209,882	209,626
DUKE ENERGY OHIO INC	130,000	6.00%	4/1/2053	129,848	127,423
DUKE ENERGY OHIO INC	220,000	6.00%	3/15/2054	219,426	212,659
DUKE ENERGY PROGRESS LLC	190,000	4.00%	3/30/2044	190,266	160,001
DUKE ENERGY PROGRESS LLC	1,522,000	4.00%	8/15/2045	1,686,242	1,234,205
DUKE ENERGY PROGRESS LLC	676,000	4.00%	10/15/2046	728,167	501,491
DUKE ENERGY PROGRESS LLC	1,535,000	4.00%	9/15/2047	1,206,248	1,118,033
DUKE ENERGY PROGRESS LLC	840,000	4.00%	9/1/2028	831,382	809,063

(Continued)

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
DUKE ENERGY PROGRESS LLC	2,451,000	3.00%	3/15/2029	$ 2,368,471	$ 2,322,421
DUKE ENERGY PROGRESS LLC	1,375,000	3.00%	8/15/2050	829,237	797,033
DUKE ENERGY PROGRESS LLC	725,000	2.00%	8/15/2031	591,296	600,112
DUKE ENERGY PROGRESS LLC	165,000	3.00%	8/15/2051	164,703	102,163
DUKE ENERGY PROGRESS LLC	255,000	4.00%	4/1/2052	199,351	195,177
DUKE ENERGY PROGRESS LLC	2,911,000	5.00%	3/15/2053	2,911,130	2,755,058
DUKE ENERGY PROGRESS LLC	380,000	5.00%	3/15/2034	378,765	375,805
DUKE UNIVERSITY	200,000	3.00%	10/1/2046	200,592	145,358
DUKE UNIVERSITY	320,000	3.00%	10/1/2055	320,530	199,107
DUKE UNIVERSITY HEALTH SYSTEM	140,000	4.00%	6/1/2047	140,000	110,772
DUPONT DE NEMOURS INC	7,389,000	5.00%	11/15/2028	7,438,762	7,352,424
DUPONT DE NEMOURS INC	1,469,000	5.00%	11/15/2038	1,543,983	1,473,862
DUPONT DE NEMOURS INC	945,000	5.00%	11/15/2048	973,625	942,080
EAST OHIO GAS CO/THE 144A	800,000	3.00%	6/15/2050	465,736	490,560
EASTERN ENERGY GAS HOLDINGS LL	1,045,000	6.00%	10/15/2054	1,032,992	987,128
EASTMAN CHEMICAL CO	3,000,000	6.00%	3/8/2033	3,057,180	3,056,670
EATON CORP	290,000	4.00%	11/2/2042	325,618	244,812
ECOPETROL SA	403,000	6.00%	5/28/2045	392,441	277,639
ECOPETROL SA	40,000	7.00%	4/29/2030	36,633	39,036
ECOPETROL SA	1,435,000	5.00%	11/2/2031	1,323,902	1,190,089
ECOPETROL SA	140,000	6.00%	11/2/2051	140,000	93,918
ECOPETROL SA	220,000	9.00%	1/13/2033	218,211	224,171
ECOPETROL SA	90,000	9.00%	1/19/2029	91,075	95,452
ECOPETROL SA	620,000	5.00%	11/2/2031	508,233	514,184
EDISON INTERNATIONAL	1,140,000	5.00%	12/31/2049	1,104,375	1,124,131
EDISON INTERNATIONAL	470,000	5.00%	12/31/2049	470,300	458,123
EDISON INTERNATIONAL	3,545,000	7.00%	11/15/2029	3,598,374	3,785,032
EDISON INTERNATIONAL	250,000	5.00%	11/15/2028	249,518	250,548
EDISON INTERNATIONAL	2,035,000	5.00%	3/15/2032	2,033,655	2,012,839
EIDP INC	4,500,000	2.00%	7/15/2030	4,569,960	3,934,800
EIDP INC	1,672,000	5.00%	5/15/2026	1,669,860	1,670,295
EIG PEARL HOLDINGS SARL 144A	825,000	4.00%	8/31/2036	698,676	706,497
EL PASO NATURAL GAS CO LLC	640,000	8.00%	11/15/2026	816,710	669,747
ELANCO ANIMAL HEALTH INC	3,500,000	7.00%	8/28/2028	3,975,234	3,547,635
ELECTRICITE DE FRANCE SA 144A	1,200,000	5.00%	10/13/2055	1,277,664	1,037,604
ELECTRICITE DE FRANCE SA 144A	300,000	5.00%	9/21/2048	311,556	261,381
ELECTRICITE DE FRANCE SA 144A	400,000	5.00%	9/21/2038	340,274	357,080
ELECTRICITE DE FRANCE SA 144A	400,000	9.00%	12/31/2049	400,000	451,180
ELEMENT FLEET MANAGEMENT 144A	2,400,000	6.00%	6/26/2026	2,400,000	2,441,688
ELEVANCE HEALTH INC	1,875,000	4.00%	12/1/2027	1,759,988	1,825,538
ELEVANCE HEALTH INC	2,025,000	4.00%	12/1/2047	1,997,570	1,635,694
ELEVANCE HEALTH INC	140,000	5.00%	3/1/2048	139,523	115,128
ELEVANCE HEALTH INC	247,000	2.00%	1/15/2025	253,918	246,788
ELEVANCE HEALTH INC	1,455,000	3.00%	3/15/2031	1,231,091	1,248,696
ELEVANCE HEALTH INC	290,000	4.00%	5/15/2032	289,333	268,207
ELEVANCE HEALTH INC	1,565,000	6.00%	10/15/2032	1,610,286	1,580,525
ELEVANCE HEALTH INC	150,000	6.00%	10/15/2052	151,233	151,835
ELEVANCE HEALTH INC	70,000	5.00%	2/15/2030	69,856	69,176
ELEVANCE HEALTH INC	835,000	5.00%	11/1/2031	831,602	821,206
ELEVANCE HEALTH INC	2,172,000	5.00%	2/15/2035	2,167,078	2,121,588
ELEVANCE HEALTH INC	1,014,000	6.00%	2/15/2055	1,008,369	978,601
ELEVANCE HEALTH INC	654,000	6.00%	11/1/2064	652,090	632,738
ELEVANCE HEALTH INC	194,000	6.00%	12/15/2034	211,212	201,310
ELEVANCE HEALTH INC	581,000	6.00%	1/15/2036	632,163	587,955
ELEVANCE HEALTH INC	1,272,000	5.00%	1/15/2043	1,336,939	1,105,292
ELEVANCE HEALTH INC	479,000	5.00%	1/15/2044	509,356	435,789
ELEVANCE HEALTH INC	600,000	5.00%	8/15/2044	599,190	515,226
ELI LILLY & CO	825,000	5.00%	2/27/2026	830,957	825,008
ELI LILLY & CO	360,000	5.00%	2/27/2053	359,773	326,570
ELI LILLY & CO	320,000	5.00%	2/27/2063	315,664	287,587
ELI LILLY & CO	2,550,000	5.00%	2/9/2027	2,548,649	2,555,814
ELI LILLY & CO	1,332,000	5.00%	2/9/2034	1,359,448	1,291,267
ELI LILLY & CO	1,810,000	5.00%	2/9/2054	1,839,132	1,664,512
ELI LILLY & CO	700,000	5.00%	2/9/2064	693,929	640,948
ELI LILLY & CO	3,101,000	5.00%	8/14/2034	3,121,467	2,977,580
ELI LILLY & CO	1,703,000	5.00%	8/14/2054	1,723,095	1,580,282

(Continued)

THE CITIGROUP PENSION PLAN
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
EIN: 52-1568099; Plan 020
December 31, 2024

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
ELI LILLY & CO	180,000	5.00%	8/14/2064	$ 179,939	$ 167,787
ELM TRUST 2024-EL ELM A10 144A	375,000	6.00%	6/10/2039	374,830	378,585
EMERA INC	1,955,000	7.00%	6/15/2076	1,951,613	1,965,146
EMERA US FINANCE LP	424,000	5.00%	6/15/2046	367,106	351,458
EMERA US FINANCE LP	885,000	3.00%	6/15/2031	720,299	748,586
EMERSON ELECTRIC CO	530,000	2.00%	12/21/2028	528,829	478,505
EMERSON ELECTRIC CO	530,000	2.00%	12/21/2031	528,346	445,497
EMERSON ELECTRIC CO	150,000	3.00%	12/21/2051	149,667	92,861
ENBRIDGE INC	500,000	5.00%	6/10/2044	476,815	412,570
ENBRIDGE INC	475,000	6.00%	7/15/2080	444,125	459,268
ENBRIDGE INC	330,000	3.00%	8/1/2033	278,751	264,950
ENBRIDGE INC	663,000	2.00%	10/4/2026	662,967	627,423
ENBRIDGE INC	3,783,000	6.00%	3/8/2033	3,860,116	3,824,159
ENBRIDGE INC	800,000	6.00%	11/15/2030	798,640	843,528
ENBRIDGE INC	641,000	7.00%	11/15/2053	717,856	696,620
ENBRIDGE INC	1,089,000	6.00%	4/5/2054	1,117,564	1,079,940
ENEL FINANCE INTERNATIONA 144A	525,000	6.00%	10/7/2039	725,865	525,609
ENEL FINANCE INTERNATIONA 144A	4,250,000	4.00%	5/25/2027	3,667,665	4,127,218
ENEL FINANCE INTERNATIONA 144A	1,470,000	2.00%	7/12/2028	1,464,061	1,330,247
ENEL FINANCE INTERNATIONA 144A	1,480,000	7.00%	10/14/2025	1,471,638	1,503,739
ENEL FINANCE INTERNATIONA 144A	825,000	8.00%	10/14/2052	782,298	973,096
ENERGY TRANSFER LP	120,000	7.00%	10/15/2036	134,512	127,624
ENERGY TRANSFER LP	30,000	8.00%	7/1/2038	33,864	33,967
ENERGY TRANSFER LP	1,220,000	7.00%	2/1/2042	1,345,439	1,264,469
ENERGY TRANSFER LP	936,000	6.00%	10/1/2043	994,412	909,034
ENERGY TRANSFER LP	1,451,000	8.00%	11/15/2029	1,613,532	1,629,168
ENERGY TRANSFER LP	739,000	5.00%	3/15/2045	670,409	647,859
ENERGY TRANSFER LP	2,395,000	6.00%	12/15/2045	2,405,875	2,366,500
ENERGY TRANSFER LP	605,000	5.00%	4/15/2047	568,295	535,842
ENERGY TRANSFER LP	160,000	7.00%	12/31/2049	161,631	160,562
ENERGY TRANSFER LP	970,000	7.00%	12/31/2049	970,000	970,621
ENERGY TRANSFER LP	960,000	6.00%	12/1/2030	962,984	1,014,422
ENERGY TRANSFER LP	1,505,000	7.00%	12/1/2033	1,503,284	1,602,223
ENERGY TRANSFER LP	495,000	6.00%	5/15/2054	495,587	478,541
ENERGY TRANSFER LP	560,000	8.00%	5/15/2054	560,000	586,874
ENERGY TRANSFER LP	670,000	5.00%	7/1/2029	668,026	673,183
ENERGY TRANSFER LP	2,675,000	6.00%	9/1/2054	2,704,739	2,618,023
ENERGY TRANSFER LP	3,000,000	6.00%	6/15/2038	3,014,610	2,948,610
ENERGY TRANSFER LP	220,000	5.00%	6/15/2028	219,297	219,652
ENERGY TRANSFER LP	605,000	5.00%	4/15/2029	608,328	607,057
ENERGY TRANSFER LP	620,000	5.00%	5/15/2050	543,518	526,721
ENERGY TRANSFER LP	40,000	6.00%	4/15/2049	40,115	40,149
ENERGY TRANSFER LP	325,000	5.00%	1/15/2043	331,615	279,968
ENERGY TRANSFER LP	290,000	5.00%	4/1/2044	304,868	259,625
ENERGY TRANSFER LP	2,875,000	4.00%	7/15/2026	2,866,260	2,837,596
ENERGY TRANSFER LP 144A	130,000	6.00%	2/1/2029	127,725	131,860
ENI SPA 144A	208,000	5.00%	9/12/2028	208,613	206,511
ENI SPA 144A	793,000	6.00%	5/15/2034	787,711	783,984
ENI SPA 144A	1,305,000	6.00%	5/15/2054	1,296,102	1,256,010
ENLINK MIDSTREAM LLC	415,000	5.00%	6/1/2029	406,185	415,004
ENLINK MIDSTREAM PARTNERS LP	490,000	5.00%	6/1/2047	410,885	440,804
ENOVIS CORP	305,000	4.00%	10/15/2028	321,824	322,080
ENTERGY CORP	6,010,000	4.00%	6/15/2050	6,499,172	4,266,379
ENTERGY LOUISIANA LLC	1,500,000	3.00%	4/1/2028	1,499,850	1,425,375
ENTERGY LOUISIANA LLC	404,000	4.00%	4/1/2050	333,656	318,990
ENTERGY LOUISIANA LLC	289,000	3.00%	3/15/2051	260,437	177,975
ENTERGY LOUISIANA LLC	580,000	5.00%	3/15/2034	578,968	579,646
ENTERGY MISSISSIPPI LLC	690,000	5.00%	9/1/2033	689,607	674,875
ENTERGY TEXAS INC	850,000	4.00%	9/30/2049	886,929	598,570
ENTERGY TEXAS INC	100,000	6.00%	9/15/2054	99,394	97,089
ENTERPRISE FLEET FIN 2 A3 144A	1,600,000	6.00%	4/20/2028	1,599,886	1,627,552
ENTERPRISE PRODUCTS OPERATING	186,000	7.00%	3/1/2033	213,702	204,686
ENTERPRISE PRODUCTS OPERATING	30,000	6.00%	3/1/2035	33,192	30,485
ENTERPRISE PRODUCTS OPERATING	3,510,000	6.00%	10/15/2039	3,753,697	3,646,855

(Continued)

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
ENTERPRISE PRODUCTS OPERATING	420,000	8.00%	4/15/2038	$ 542,425	$ 491,858
ENTERPRISE PRODUCTS OPERATING	1,240,000	6.00%	2/1/2041	1,339,088	1,274,447
ENTERPRISE PRODUCTS OPERATING	2,150,000	6.00%	2/15/2042	2,368,305	2,149,871
ENTERPRISE PRODUCTS OPERATING	150,000	5.00%	5/15/2046	152,433	133,854
ENTERPRISE PRODUCTS OPERATING	361,000	4.00%	2/15/2048	309,908	290,031
ENTERPRISE PRODUCTS OPERATING	340,000	5.00%	2/15/2078	311,989	324,734
ENTERPRISE PRODUCTS OPERATING	150,000	5.00%	2/1/2049	149,085	129,275
ENTERPRISE PRODUCTS OPERATING	300,000	3.00%	7/31/2029	275,091	279,168
ENTERPRISE PRODUCTS OPERATING	2,292,000	4.00%	1/31/2050	1,918,261	1,806,004
ENTERPRISE PRODUCTS OPERATING	879,000	4.00%	1/31/2051	666,493	631,474
ENTERPRISE PRODUCTS OPERATING	180,000	4.00%	1/31/2060	183,900	129,746
ENTERPRISE PRODUCTS OPERATING	750,000	3.00%	2/15/2052	535,649	487,973
ENTERPRISE PRODUCTS OPERATING	611,000	3.00%	2/15/2053	481,355	402,417
ENTERPRISE PRODUCTS OPERATING	3,072,000	5.00%	2/15/2035	3,083,199	2,974,433
ENTERPRISE PRODUCTS OPERATING	876,000	6.00%	2/16/2055	875,897	844,105
EOG RESOURCES INC	590,000	5.00%	4/15/2050	689,239	525,430
EOG RESOURCES INC	2,200,000	4.00%	4/15/2030	2,251,792	2,139,038
EOG RESOURCES INC	2,267,000	6.00%	12/1/2054	2,270,992	2,223,043
EPR PROPERTIES	1,739,000	5.00%	6/1/2027	1,657,493	1,709,107
EQT CORP	410,000	4.00%	10/1/2027	430,500	398,680
EQT CORP	2,164,000	6.00%	2/1/2034	2,182,827	2,154,262
EQT CORP 144A	140,000	3.00%	5/15/2026	140,000	136,217
EQT CORP 144A	1,650,000	4.00%	5/15/2031	1,490,735	1,471,107
EQT TRUST 2024-EXT EXTR A 144A	375,000	5.00%	7/5/2041	375,211	374,910
EQUIFAX INC	3,000,000	3.00%	5/15/2030	2,622,840	2,719,020
EQUINIX EUROPE 2 FINANCING COR	2,524,000	6.00%	6/15/2034	2,629,024	2,531,648
EQUINIX INC	299,000	3.00%	11/18/2029	299,102	274,847
EQUINIX INC	1,300,000	2.00%	7/15/2030	1,200,261	1,118,936
EQUINIX INC	825,000	1.00%	5/15/2026	823,812	789,014
EQUINIX INC	3,000,000	3.00%	5/15/2031	2,460,510	2,563,830
EQUINOR ASA	640,000	4.00%	4/6/2040	660,289	517,542
EQUINOR ASA	800,000	4.00%	5/15/2043	762,992	655,928
EQUITABLE FINANCIAL LIFE 144A	1,000,000	1.00%	8/27/2027	861,750	915,770
EQUITABLE FINANCIAL LIFE 144A	540,000	2.00%	3/8/2028	537,224	488,052
EQUITABLE FINANCIAL LIFE 144A	710,000	2.00%	11/12/2026	709,155	671,113
EQUITABLE HOLDINGS INC	672,000	5.00%	4/20/2048	598,322	599,451
ERAC USA FINANCE LLC 144A	415,000	5.00%	5/1/2028	413,444	412,336
ERAC USA FINANCE LLC 144A	220,000	5.00%	2/15/2029	219,833	220,843
ERP OPERATING LP	2,555,000	2.00%	8/1/2031	2,514,554	2,108,360
ERP OPERATING LP	355,000	5.00%	9/15/2034	353,789	336,884
ESC LEHMAN BRTH HLD	2,500,000	0.00%	5/2/2018	1,335,536	1,750
ESSENT GROUP LTD	1,500,000	6.00%	7/1/2029	1,494,480	1,532,595
ESSEX PORTFOLIO LP	800,000	3.00%	1/15/2030	702,424	723,552
ESTEE LAUDER COS INC/THE	181,000	3.00%	4/15/2030	158,265	160,659
ESTEE LAUDER COS INC/THE	3,000,000	5.00%	2/14/2034	2,890,200	2,949,570
ETSY INC	201,000	0.00%	10/1/2026	227,991	194,144
EVERGY KANSAS CENTRAL INC	180,000	6.00%	3/15/2053	178,949	176,845
EVERGY KANSAS CENTRAL INC	210,000	6.00%	11/15/2033	209,765	217,062
EVERSOURCE ENERGY	1,000,000	4.00%	4/1/2029	1,049,170	965,950
EVERSOURCE ENERGY	1,700,000	5.00%	3/1/2028	1,766,538	1,722,168
EVERSOURCE ENERGY	1,240,000	5.00%	5/15/2026	1,239,343	1,238,896
EVERSOURCE ENERGY	750,000	6.00%	1/1/2034	746,703	744,233
EVERSOURCE ENERGY	1,175,000	5.00%	1/1/2027	1,174,181	1,178,043
EVOLENT HEALTH INC	452,000	4.00%	12/1/2029	462,619	382,211
EXACT SCIENCES CORP 144A	559,000	2.00%	3/1/2030	586,934	573,255
EXELON CORP	680,000	6.00%	6/15/2035	615,656	682,768
EXELON CORP	1,925,000	5.00%	6/15/2045	1,975,323	1,744,570
EXELON CORP	1,800,000	3.00%	4/15/2026	1,697,814	1,770,264
EXELON CORP	1,600,000	4.00%	4/15/2046	1,591,840	1,333,184
EXELON CORP	1,935,000	4.00%	4/15/2030	1,922,866	1,844,423
EXELON CORP	90,000	5.00%	4/15/2050	89,897	76,016
EXELON CORP	1,750,000	5.00%	3/15/2028	1,792,228	1,760,308
EXPAND ENERGY CORP	1,790,000	6.00%	1/15/2035	1,788,288	1,758,371
EXPEDIA GROUP INC	2,225,000	3.00%	2/15/2030	1,960,520	2,051,027
EXPEDIA GROUP INC	412,000	3.00%	3/15/2031	408,214	362,914

(Continued)

THE CITIGROUP PENSION PLAN
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
EIN: 52-1568099; Plan 020
December 31, 2024

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
EXPEDIA GROUP INC 144A	1,010,000	6.00%	5/1/2025	$ 1,170,647	$ 1,010,687
EXPORT-IMPORT BANK OF KOREA	220,000	5.00%	1/11/2033	219,098	220,915
EXXON MOBIL CORP	852,000	4.00%	3/1/2046	745,532	691,807
EXXON MOBIL CORP	458,000	3.00%	8/16/2049	336,864	305,628
EXXON MOBIL CORP	244,000	4.00%	3/19/2050	210,106	200,932
EXXON MOBIL CORP	2,447,000	3.00%	4/15/2051	2,523,379	1,717,941
F&G GLOBAL FUNDING 144A	1,964,000	2.00%	6/30/2026	1,963,430	1,869,100
FACTSET RESEARCH SYSTEMS INC	800,000	3.00%	3/1/2027	798,632	768,128
FAIR ISAAC CORP 144A	155,000	5.00%	5/15/2026	176,902	154,571
FAIR ISAAC CORP 144A	50,000	4.00%	6/15/2028	50,000	47,182
FAIRFAX FINANCIAL HLDG LTD	1,300,000	3.00%	3/29/2028	1,580,760	1,328,711
FAIRFAX FINANCIAL HOLDINGS LTD	300,000	5.00%	4/17/2028	337,203	297,858
FEDERAL NATIONAL MORTGAGE ASSO	6,600	0.00%	(blank)	40,656	78,738
FEDERAL NATL MTG ASSN	2,175,000	7.00%	1/15/2030	3,149,835	2,436,392
FEDERAL NATL MTG ASSN	2,875,000	7.00%	11/15/2030	4,215,058	3,186,219
FEDERAL NATL MTG ASSN	21,000	2.00%	4/24/2026	20,822	20,420
FEDERAL NATL MTG ASSN	2,275,000	6.00%	7/15/2037	2,503,979	2,436,684
FEDERAL NATL MTG ASSN STRIP	5,350,000	0.00%	1/15/2030	2,637,871	4,257,905
FEDEX CORP	480,000	4.00%	8/1/2042	507,811	375,437
FEDEX CORP	1,300,000	5.00%	1/15/2044	1,499,082	1,186,796
FEDEX CORP	208,000	5.00%	1/15/2034	213,836	202,877
FEDEX CORP	946,000	4.00%	2/1/2035	874,354	835,772
FEDEX CORP	1,500,000	4.00%	2/1/2045	1,509,525	1,174,530
FEDEX CORP	2,050,000	5.00%	11/15/2045	2,194,406	1,760,233
FEDEX CORP	258,000	4.00%	2/15/2048	214,003	197,687
FEDEX CORP	329,000	4.00%	5/15/2030	316,745	318,676
FERGUSON ENTERPRISES INC	3,000,000	5.00%	10/3/2034	2,927,940	2,869,110
FERGUSON FINANCE PLC 144A	1,334,000	5.00%	10/24/2028	1,329,331	1,304,372
FERGUSON FINANCE PLC 144A	2,626,000	3.00%	6/2/2030	2,614,236	2,387,034
FERGUSON FINANCE PLC 144A	1,634,000	5.00%	4/20/2032	1,625,487	1,558,542
FHLMC POOL #SD-2253	8,205,635	4.00%	12/1/2052	6,858,116	7,265,105
FHLMC POOL #SD-4518	9,144,549	4.00%	8/1/2053	8,299,750	8,099,236
FHLMC POOL #SD-6584	3,999,999	4.00%	9/1/2052	3,660,311	3,538,479
FHLMC POOL #SD-8128	981,995	2.00%	2/1/2051	806,003	766,476
FHLMC POOL #SD-8189	427,151	3.00%	1/1/2052	345,058	349,568
FHLMC POOL #SD-8227	891,355	4.00%	6/1/2052	822,136	816,597
FHLMC POOL #SD-8238	1,040,425	5.00%	8/1/2052	966,782	978,936
FHLMC POOL #SD-8246	494,031	5.00%	9/1/2052	443,951	478,232
FHLMC POOL #SD-8256	1,235,061	4.00%	10/1/2052	1,111,941	1,130,180
FHLMC MULTICLASS MTG 4461 BZ	801,566	3.00%	4/15/2045	768,566	612,076
FHLMC MULTICLASS MTG 61 1A1	89,239	6.00%	7/25/2044	82,768	85,636
FIDELITY NATIONAL INFORMATION	1,616,000	3.00%	3/1/2041	1,158,671	1,174,703
FIFTH THIRD BANCORP	400,000	6.00%	10/27/2028	400,000	413,656
FIFTH THIRD BANCORP	285,000	6.00%	7/27/2029	289,905	295,656
FIFTH THIRD BANCORP	704,000	5.00%	9/6/2030	704,000	694,383
FIRST HORIZON CORP	550,000	4.00%	5/26/2025	521,021	547,437
FIRSTENERGY CORP	911,000	5.00%	7/15/2047	909,493	776,965
FIRSTENERGY CORP	2,447,000	3.00%	3/1/2050	1,631,957	1,661,611
FIRSTENERGY CORP	1,750,000	2.00%	9/1/2030	1,687,921	1,500,975
FIRSTENERGY PENNSYLVANIA 144A	700,000	4.00%	1/15/2029	788,058	681,618
FIRSTENERGY PENNSYLVANIA 144A	70,000	5.00%	4/1/2028	69,903	70,328
FIRSTENERGY PENNSYLVANIA 144A	900,000	3.00%	3/15/2028	943,640	854,037
FIRSTENERGY PENNSYLVANIA 144A	800,000	4.00%	6/1/2029	876,882	752,408
FIRSTENERGY PENNSYLVANIA 144A	50,000	5.00%	3/30/2026	49,881	50,129
FIRSTENERGY TRANSMISSION 144A	800,000	5.00%	4/1/2049	804,536	670,632
FIRSTENERGY TRANSMISSION 144A	350,000	5.00%	1/15/2030	349,542	340,809
FIRSTENERGY TRANSMISSION 144A	1,658,000	5.00%	1/15/2035	1,652,956	1,603,220
FIRSTKEY HOMES 202 SFR1 A 144A	1,580,854	1.00%	8/17/2037	1,587,399	1,548,715
FISERV INC	325,000	4.00%	7/1/2049	364,416	265,746
FISERV INC	222,000	5.00%	3/15/2034	225,519	222,289
FISERV INC	2,945,000	5.00%	3/15/2030	2,948,122	2,911,015
FISERV INC	1,697,000	5.00%	8/12/2034	1,709,197	1,658,614
FLEX INTERMEDIATE HOLDCO 144A	2,200,000	3.00%	6/30/2031	2,199,934	1,879,086
FLORIDA GAS TRANSMISSION 144A	970,000	2.00%	10/1/2031	969,224	793,780
FLORIDA POWER & LIGHT CO	1,152,000	6.00%	3/1/2040	1,548,689	1,176,273

(Continued)

THE CITIGROUP PENSION PLAN
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
EIN: 52-1568099; Plan 020
December 31, 2024

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
FLORIDA POWER & LIGHT CO	225,000	4.00%	2/1/2042	$ 279,241	$ 188,037
FLORIDA POWER & LIGHT CO	325,000	4.00%	12/15/2042	394,544	257,732
FLORIDA POWER & LIGHT CO	378,000	4.00%	10/1/2044	326,883	308,440
FLORIDA POWER & LIGHT CO	700,000	4.00%	12/1/2047	563,087	525,399
FLORIDA POWER & LIGHT CO	297,000	4.00%	3/1/2048	256,721	233,558
FLORIDA POWER & LIGHT CO	750,000	3.00%	10/1/2049	758,795	506,483
FLORIDA POWER & LIGHT CO	910,000	3.00%	4/1/2025	984,883	905,632
FLORIDA POWER & LIGHT CO	2,904,000	3.00%	12/4/2051	2,517,813	1,818,340
FLORIDA POWER & LIGHT CO	2,336,000	5.00%	4/1/2028	2,366,985	2,358,706
FLORIDA POWER & LIGHT CO	1,373,000	5.00%	4/1/2053	1,352,127	1,310,899
FLORIDA POWER & LIGHT CO	1,250,000	5.00%	5/15/2033	1,245,788	1,216,300
FLORIDA POWER & LIGHT CO	1,220,000	5.00%	6/15/2034	1,214,315	1,223,989
FLORIDA ST BRD OF ADMIN FIN CO	625,000	2.00%	7/1/2030	632,050	538,750
FLUENCE ENERGY INC 144A	275,000	2.00%	6/15/2030	293,830	283,525
FLUOR CORP	290,000	1.00%	8/15/2029	371,064	364,385
FMR LLC 144A	1,600,000	5.00%	2/1/2033	1,655,488	1,560,000
FNB CORP/PA	1,706,000	6.00%	12/11/2030	1,706,000	1,687,695
FNMA POOL #0FM9719	13,849,184	3.00%	11/1/2051	11,929,774	11,394,970
FNMA POOL #0MA4492	1,568,355	2.00%	11/1/2051	1,226,625	1,224,587
FNMA POOL #0MA4578	2,520,508	3.00%	4/1/2052	2,022,314	2,060,364
FNMA POOL #0MA4600	2,572,806	4.00%	3/1/2052	2,296,548	2,279,326
FNMA POOL #0MA4700	869,764	4.00%	7/1/2052	787,408	796,425
FNMA POOL #0MA4840	4,711,444	5.00%	12/1/2052	4,369,496	4,437,473
FNMA POOL #0MA4933	1,390,654	4.00%	1/1/2053	1,261,150	1,230,312
FNMA POOL #0MA4978	1,179,621	5.00%	4/1/2053	1,110,384	1,138,606
FNMA POOL #0MA5072	754,863	6.00%	6/1/2053	739,411	745,933
FNMA POOL #0MA5497	68,379	6.00%	9/1/2054	68,262	67,484
FORD CREDIT AUTO OWNE 1 A 144A	1,350,000	5.00%	8/15/2036	1,349,570	1,352,025
FORD CREDIT AUTO OWNE 2 A 144A	3,705,000	1.00%	4/15/2033	3,746,971	3,606,521
FORD CREDIT AUTO OWNER TR A A3	3,687,000	5.00%	12/15/2028	3,686,380	3,719,962
FORD CREDIT AUTO OWNER TR A A4	1,812,000	5.00%	9/15/2029	1,811,575	1,827,438
FORD HOLDINGS LLC	400,000	9.00%	3/1/2030	437,770	454,252
FORD MOTOR CO	2,930,000	7.00%	11/1/2046	3,381,115	3,102,167
FORD MOTOR CO	2,336,000	5.00%	1/15/2043	1,906,907	1,843,478
FORD MOTOR CO	352,000	5.00%	12/8/2046	313,907	301,815
FORD MOTOR CO	1,279,000	6.00%	8/19/2032	1,301,421	1,273,590
FORD MOTOR CREDIT CO LLC	3,290,000	4.00%	11/13/2030	2,758,033	2,964,158
FORD MOTOR CREDIT CO LLC	1,100,000	3.00%	2/16/2028	986,744	1,015,377
FORD MOTOR CREDIT CO LLC	3,085,000	3.00%	8/10/2026	3,085,000	2,962,587
FORD MOTOR CREDIT CO LLC	800,000	2.00%	2/10/2025	749,120	797,328
FORD MOTOR CREDIT CO LLC	3,200,000	7.00%	11/4/2027	3,200,000	3,350,272
FORD MOTOR CREDIT CO LLC	2,200,000	7.00%	3/6/2030	2,379,199	2,330,416
FORD MOTOR CREDIT CO LLC	3,900,000	7.00%	5/12/2028	3,886,350	4,030,299
FORD MOTOR CREDIT CO LLC	400,000	7.00%	11/7/2028	400,000	414,664
FORD MOTOR CREDIT CO LLC	200,000	7.00%	11/7/2033	200,000	208,804
FORD MOTOR CREDIT CO LLC	2,191,000	6.00%	3/8/2034	2,198,202	2,142,842
FORD MOTOR CREDIT CO LLC	726,000	6.00%	5/17/2027	725,136	733,601
FORD MOTOR CREDIT CO LLC	3,333,000	6.00%	11/5/2031	3,333,000	3,302,970
FORD MOTOR CREDIT CO LLC	1,541,000	5.00%	5/3/2029	1,399,798	1,500,503
FOUNDRY JV HOLDCO LLC 144A	1,865,000	6.00%	1/25/2030	1,907,953	1,890,774
FOUNDRY JV HOLDCO LLC 144A	4,622,000	6.00%	1/25/2032	4,696,966	4,664,384
FOUNDRY JV HOLDCO LLC 144A	990,000	6.00%	1/25/2035	991,505	996,782
FOX CORP	3,360,000	5.00%	1/25/2039	3,247,817	3,193,042
FRANCISCAN MISSIONARIES OF OUR	1,460,000	4.00%	7/1/2049	1,692,140	1,111,527
FRANKLIN RESOURCES INC	5,500,000	2.00%	10/30/2030	5,075,220	4,574,900
FREDDIE MAC SEASONED CRED 1 MA	1,976,298	4.00%	7/25/2058	2,128,303	1,872,681
FREDDIE MAC SEASONED CRED 2 MA	1,642,396	4.00%	8/26/2058	1,758,521	1,548,944
FREEPORT-MCMORAN INC	565,000	5.00%	3/15/2043	690,069	533,309
FREEPORT-MCMORAN INC	1,247,000	5.00%	11/14/2034	1,260,805	1,233,183
FRESENIUS MEDICAL CARE US 144A	600,000	2.00%	2/16/2031	598,194	492,918
GA GLOBAL FUNDING TRUST 144A	1,540,000	2.00%	1/15/2026	1,559,764	1,487,039
GA GLOBAL FUNDING TRUST 144A	1,498,000	2.00%	9/15/2028	1,391,103	1,337,399
GAIF BOND ISSUER PTY LTD 144A	1,700,000	3.00%	9/30/2026	1,696,141	1,655,120
GALAXY DIGITAL HOLDINGS L 144A	201,000	3.00%	12/1/2029	201,318	193,221
GALAXY PIPELINE ASSETS BI 144A	1,016,706	3.00%	9/30/2040	1,016,706	802,923

(Continued)

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
GALAXY PIPELINE ASSETS BI REGS	179,948	3.00%	9/30/2040	$ 179,498	$ 142,110
GATX CORP	2,500,000	5.00%	9/15/2033	2,449,600	2,507,025
GE CAPITAL INTERNATIONAL FUNDI	570,000	4.00%	11/15/2035	637,940	526,577
GE HEALTHCARE TECHNOLOGIES INC	850,000	6.00%	3/15/2030	879,189	880,575
GE HEALTHCARE TECHNOLOGIES INC	1,125,000	6.00%	11/22/2032	1,191,611	1,170,641
GE HEALTHCARE TECHNOLOGIES INC	620,000	6.00%	11/22/2052	620,000	667,176
GENERAL DYNAMICS CORP	448,000	2.00%	8/15/2026	432,024	431,823
GENERAL DYNAMICS CORP	143,000	4.00%	5/15/2025	140,518	142,495
GENERAL DYNAMICS CORP	553,000	4.00%	4/1/2040	560,325	483,112
GENERAL DYNAMICS CORP	368,000	4.00%	4/1/2027	357,904	359,970
GENERAL DYNAMICS CORP	718,000	1.00%	6/1/2026	667,962	685,999
GENERAL DYNAMICS CORP	1,050,000	2.00%	6/1/2031	905,714	896,385
GENERAL DYNAMICS CORP	875,000	3.00%	6/1/2041	891,774	624,339
GENERAL ELECTRIC CO	500,000	6.00%	1/14/2038	637,639	515,805
GENERAL MOTORS CO	570,000	6.00%	10/2/2043	612,297	565,491
GENERAL MOTORS CO	2,701,000	5.00%	4/1/2045	2,433,736	2,345,710
GENERAL MOTORS CO	1,450,000	7.00%	4/1/2036	1,510,296	1,522,442
GENERAL MOTORS CO	279,000	6.00%	4/1/2049	274,130	263,906
GENERAL MOTORS CO	145,000	7.00%	10/1/2027	148,970	151,421
GENERAL MOTORS CO	680,000	6.00%	10/15/2032	661,892	686,208
GENERAL MOTORS FINANCIAL CO IN	3,000,000	4.00%	1/15/2025	2,935,800	2,998,740
GENERAL MOTORS FINANCIAL CO IN	480,000	3.00%	6/20/2025	511,954	475,296
GENERAL MOTORS FINANCIAL CO IN	1,896,000	4.00%	6/21/2030	1,650,677	1,738,670
GENERAL MOTORS FINANCIAL CO IN	1,196,000	2.00%	6/10/2026	1,159,392	1,139,812
GENERAL MOTORS FINANCIAL CO IN	299,000	4.00%	4/7/2025	293,603	298,058
GENERAL MOTORS FINANCIAL CO IN	2,900,000	6.00%	1/9/2028	2,964,902	2,976,589
GENERAL MOTORS FINANCIAL CO IN	750,000	5.00%	5/8/2027	769,148	757,815
GENERAL MOTORS FINANCIAL CO IN	143,000	5.00%	9/6/2034	142,500	138,830
GENPACT LUXEMBOURG SARL/GENPAC	1,982,000	6.00%	6/4/2029	1,993,959	2,025,703
GENUINE PARTS CO	1,000,000	2.00%	11/1/2030	840,390	835,350
GENUINE PARTS CO	2,058,000	3.00%	2/1/2032	2,033,510	1,735,820
GEORGE WASHINGTON UNIVERSITY/T	304,000	5.00%	9/15/2045	318,340	280,179
GEORGE WASHINGTON UNIVERSITY/T	810,000	4.00%	9/15/2048	962,753	659,745
GEORGETOWN UNIVERSITY/THE	990,000	2.00%	4/1/2030	990,000	865,052
GEORGIA POWER CO	650,000	4.00%	3/15/2042	558,692	553,228
GEORGIA POWER CO	390,000	4.00%	3/15/2043	326,053	326,161
GEORGIA POWER CO	1,058,000	5.00%	5/15/2032	1,056,807	1,029,762
GEORGIA POWER CO	1,250,000	5.00%	5/15/2052	1,240,875	1,162,013
GEORGIA POWER CO	5,075,000	5.00%	5/17/2033	5,016,165	4,971,622
GEORGIA POWER CO	2,297,000	5.00%	3/15/2034	2,333,795	2,281,151
GEORGIA-PACIFIC LLC	120,000	8.00%	11/15/2029	177,058	134,612
GEORGIA-PACIFIC LLC	1,000,000	9.00%	5/15/2031	1,561,570	1,209,900
GFL ENVIRONMENTAL INC 144A	255,000	5.00%	12/15/2026	270,349	253,628
GILEAD SCIENCES INC	200,000	6.00%	12/1/2041	199,546	200,112
GILEAD SCIENCES INC	1,345,000	5.00%	4/1/2044	1,316,220	1,204,905
GILEAD SCIENCES INC	676,000	5.00%	2/1/2045	691,861	580,015
GILEAD SCIENCES INC	1,340,000	5.00%	3/1/2046	1,297,909	1,181,800
GILEAD SCIENCES INC	904,000	4.00%	9/1/2036	819,064	798,133
GILEAD SCIENCES INC	3,301,000	3.00%	10/1/2050	2,302,045	2,032,459
GILEAD SCIENCES INC	1,626,000	5.00%	10/15/2033	1,623,863	1,631,870
GILEAD SCIENCES INC	3,194,000	6.00%	10/15/2053	3,380,459	3,146,825
GILEAD SCIENCES INC	675,000	5.00%	11/15/2029	672,287	673,643
GILEAD SCIENCES INC	240,000	5.00%	6/15/2035	239,038	236,376
GLENCORE FINANCE CANADA L 144A	180,000	7.00%	11/15/2037	211,159	194,585
GLENCORE FINANCE CANADA L 144A	1,197,000	6.00%	11/15/2041	1,281,891	1,186,359
GLENCORE FINANCE CANADA L 144A	765,000	6.00%	10/25/2042	931,782	719,161
GLENCORE FUNDING LLC 144A	932,000	4.00%	3/27/2027	993,784	913,742
GLENCORE FUNDING LLC 144A	210,000	4.00%	10/27/2027	208,213	204,032
GLENCORE FUNDING LLC 144A	140,000	3.00%	9/1/2030	139,398	121,346
GLENCORE FUNDING LLC 144A	840,000	3.00%	9/23/2031	731,911	708,910
GLENCORE FUNDING LLC 144A	375,000	3.00%	9/23/2051	369,424	245,498
GLENCORE FUNDING LLC 144A	1,560,000	5.00%	5/8/2028	1,559,392	1,575,959
GLENCORE FUNDING LLC 144A	683,000	6.00%	5/8/2033	694,061	690,035
GLENCORE FUNDING LLC 144A	1,285,000	6.00%	10/6/2028	1,279,500	1,325,285
GLENCORE FUNDING LLC 144A	1,502,000	7.00%	10/6/2033	1,522,323	1,593,757

(Continued)

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
GLENCORE FUNDING LLC 144A	2,400,000	5.00%	4/4/2029	$ 2,400,000	$ 2,419,752
GLENCORE FUNDING LLC 144A	2,669,000	6.00%	4/4/2034	2,668,033	2,659,712
GLENCORE FUNDING LLC 144A	335,000	6.00%	4/4/2054	335,000	325,543
GLOBAL ATLANTIC FIN CO 144A	970,000	3.00%	6/15/2031	968,186	832,396
GLOBAL ATLANTIC FIN CO 144A	420,000	7.00%	3/15/2054	422,398	426,888
GLOBAL PAYMENTS INC	3,000,000	3.00%	2/15/2025	2,846,310	2,990,610
GLOBAL PAYMENTS INC	750,000	5.00%	4/1/2026	747,975	748,208
GLOBAL PAYMENTS INC 144A	518,000	2.00%	3/1/2031	519,879	507,122
GLOBE LIFE INC	3,000,000	6.00%	9/15/2034	3,030,900	3,017,580
GLP CAPITAL LP / GLP FINANCING	555,000	6.00%	6/1/2028	618,923	560,134
GLP CAPITAL LP / GLP FINANCING	1,092,000	5.00%	1/15/2029	1,108,654	1,084,039
GLP CAPITAL LP / GLP FINANCING	700,000	4.00%	1/15/2030	659,582	651,966
GLP CAPITAL LP / GLP FINANCING	405,000	4.00%	1/15/2031	409,244	370,741
GLP CAPITAL LP / GLP FINANCING	535,000	3.00%	1/15/2032	531,662	458,217
GLP CAPITAL LP / GLP FINANCING	870,000	7.00%	12/1/2033	854,305	920,982
GLP CAPITAL LP / GLP FINANCING	960,000	6.00%	9/15/2054	963,437	962,784
GM FINANCIAL AUTOMOBILE L 3 A4	300,000	4.00%	10/20/2028	299,970	297,105
GMF FLOORPLAN OWNER 4A A1 144A	410,000	5.00%	11/15/2029	409,888	410,193
GNMA GTD REMIC P/T 14-118 ZP	1,064,165	4.00%	8/20/2044	1,062,825	988,779
GNMA GTD REMIC P/T 20-H01 FV	4,810,957	5.00%	1/20/2070	4,678,362	4,778,338
GOLDENTREE LOAN MA 10A AR 144A	1,965,000	6.00%	10/20/2037	1,965,000	1,973,803
GOLDENTREE LOAN MA 5A BRR 144A	580,000	6.00%	10/20/2032	580,000	580,792
GOLDMAN SACHS BANK USA/NEW YOR	400,000	5.00%	3/18/2027	400,000	400,680
GOLDMAN SACHS BANK USA/NEW YOR	495,000	5.00%	3/18/2027	500,440	497,708
GOLDMAN SACHS BANK USA/NEW YOR	2,819,000	5.00%	5/21/2027	2,819,000	2,841,016
GOLDMAN SACHS GROUP INC/THE	4,780,000	6.00%	10/24/2029	4,951,648	5,007,337
GOLDMAN SACHS GROUP INC/THE	3,970,000	6.00%	4/25/2030	3,970,025	4,051,385
GOLDMAN SACHS GROUP INC/THE	2,158,000	6.00%	4/25/2035	2,158,733	2,199,865
GOLDMAN SACHS GROUP INC/THE	1,460,000	5.00%	7/23/2030	1,460,000	1,452,554
GOLDMAN SACHS GROUP INC/THE	5,296,000	5.00%	7/23/2035	5,317,227	5,203,903
GOLDMAN SACHS GROUP INC/THE	370,000	6.00%	12/31/2049	370,000	365,838
GOLDMAN SACHS GROUP INC/THE	1,630,000	5.00%	10/23/2030	1,629,216	1,596,210
GOLDMAN SACHS GROUP INC/THE	9,673,000	5.00%	10/23/2035	9,608,583	9,263,445
GOLDMAN SACHS GROUP INC/THE	3,070,000	6.00%	11/19/2045	3,068,685	2,967,523
GOLDMAN SACHS GROUP INC/THE	3,000,000	6.00%	2/15/2033	3,582,645	3,194,970
GOLDMAN SACHS GROUP INC/THE	2,055,000	7.00%	10/1/2037	2,018,552	2,208,796
GOLDMAN SACHS GROUP INC/THE	410,000	6.00%	2/1/2041	407,394	431,845
GOLDMAN SACHS GROUP INC/THE	277,000	4.00%	10/21/2025	276,133	275,474
GOLDMAN SACHS GROUP INC/THE	1,170,000	5.00%	10/21/2045	1,453,805	1,036,409
GOLDMAN SACHS GROUP INC/THE	1,600,000	4.00%	5/1/2029	1,539,040	1,556,688
GOLDMAN SACHS GROUP INC/THE	3,305,000	3.00%	2/7/2030	2,976,747	2,927,172
GOLDMAN SACHS GROUP INC/THE	2,170,000	4.00%	3/15/2030	2,362,088	2,036,502
GOLDMAN SACHS GROUP INC/THE	352,000	4.00%	4/1/2025	372,708	350,786
GOLDMAN SACHS GROUP INC/THE	9,192,000	1.00%	12/9/2026	8,426,595	8,874,508
GOLDMAN SACHS GROUP INC/THE	1,540,000	1.00%	2/12/2026	1,540,000	1,532,408
GOLDMAN SACHS GROUP INC/THE	4,627,000	1.00%	3/9/2027	4,311,896	4,441,827
GOLDMAN SACHS GROUP INC/THE	2,612,000	3.00%	4/22/2042	2,367,226	1,905,846
GOLDMAN SACHS GROUP INC/THE	8,084,000	2.00%	7/21/2032	7,389,912	6,746,017
GOLDMAN SACHS GROUP INC/THE	520,000	3.00%	7/21/2042	497,888	361,676
GOLDMAN SACHS GROUP INC/THE	8,730,000	2.00%	10/21/2027	8,035,140	8,282,588
GOLDMAN SACHS GROUP INC/THE	4,845,000	3.00%	10/21/2032	4,235,537	4,096,060
GOLDMAN SACHS GROUP INC/THE	2,916,000	3.00%	2/24/2033	2,827,819	2,513,767
GOLDMAN SACHS GROUP INC/THE	375,000	3.00%	2/24/2043	375,000	279,334
GOLDMAN SACHS GROUP INC/THE	3,090,000	4.00%	3/15/2028	2,970,190	3,005,365
GOLDMAN SACHS GROUP INC/THE	1,600,000	4.00%	8/23/2028	1,600,000	1,581,408
GOLDMAN SACHS GROUP INC/THE	11,963,000	4.00%	11/16/2026	11,988,068	11,695,747
GOLDMAN SACHS GROUP INC/THE	800,000	4.00%	5/22/2025	797,424	797,072
GOLDMAN SACHS GROUP INC/THE	60,000	5.00%	5/22/2045	59,610	55,350
GOLDMAN SACHS GROUP INC/THE	2,290,000	4.00%	10/31/2038	2,164,864	1,939,859
GOLDMAN SACHS GROUP INC/THE	2,000,000	7.00%	4/10/2028	2,252,024	2,673,724
GOLUB CAPITAL BDC INC	2,150,000	7.00%	12/5/2028	2,126,931	2,229,808
GOODGREEN 2023-1 1A A 144A	212,530	6.00%	1/17/2061	213,741	205,440
GREAT-WEST LIFECO FINANCE 144A	100,000	5.00%	5/17/2048	119,500	83,841
GREENKO POWER II LTD 144A	167,000	4.00%	12/13/2028	167,000	156,791
GREENSAIF PIPELINES BIDCO 144A	685,000	6.00%	2/23/2038	686,307	686,370

(Continued)

THE CITIGROUP PENSION PLAN
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
EIN: 52-1568099; Plan 020
December 31, 2024

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
GREENSAIF PIPELINES BIDCO 144A	960,000	6.00%	2/23/2036	$ 960,000	$ 947,539
GRUPO BIMBO SAB DE CV REGS	360,000	5.00%	11/10/2047	377,280	297,486
GRUPO TELEVISA SAB	1,775,000	6.00%	1/31/2046	1,871,380	1,491,142
GS MORTGAGE SECURI SHIP A 144A	1,080,000	4.00%	9/10/2038	1,034,313	1,065,938
GS MORTGAGE SECURITIES GC42 A4	1,800,000	3.00%	9/10/2052	1,610,719	1,619,676
GS MORTGAGE-BACKED PJ8 A3 144A	136,192	5.00%	2/25/2055	120,356	130,733
GUARDIAN LIFE INSURANCE C 144A	90,000	5.00%	6/19/2064	89,458	76,109
GUARDIAN LIFE INSURANCE C 144A	800,000	4.00%	1/22/2070	777,416	531,928
GXO LOGISTICS INC	787,000	7.00%	5/6/2034	798,687	807,273
HACKENSACK MERIDIAN HEALTH INC	317,000	4.00%	7/1/2048	299,239	258,358
HACKENSACK MERIDIAN HEALTH INC	890,000	3.00%	9/1/2050	856,937	559,107
HAEMONETICS CORP 144A	253,000	3.00%	6/1/2029	248,794	248,446
HALEON UK CAPITAL PLC	1,600,000	3.00%	3/24/2025	1,532,752	1,593,648
HALEON US CAPITAL LLC	250,000	3.00%	3/24/2029	248,255	235,133
HALEON US CAPITAL LLC	2,850,000	4.00%	3/24/2032	2,840,759	2,581,046
HALLIBURTON CO	620,000	5.00%	8/1/2043	640,120	540,621
HALLIBURTON CO	140,000	5.00%	11/15/2035	140,270	133,105
HALLIBURTON CO	165,000	5.00%	11/15/2045	153,648	147,457
HALLIBURTON CO	60,000	3.00%	3/1/2030	59,984	54,033
HALOZYME THERAPEUTICS INC	372,000	1.00%	8/15/2028	401,326	401,172
HARTFORD FINANCIAL SERVICES GR	300,000	6.00%	10/15/2036	386,997	308,526
HARTFORD FINANCIAL SERVICES GR	730,000	7.00%	3/30/2040	944,036	783,363
HARTFORD HEALTHCARE CORP	330,000	3.00%	7/1/2054	330,000	229,588
HASBRO INC	3,000,000	6.00%	5/14/2034	3,070,890	3,013,650
HAT HOLDINGS I LLC / HAT 144A	168,000	4.00%	8/15/2028	205,364	194,376
HCA INC	600,000	8.00%	11/6/2033	630,000	665,574
HCA INC	3,300,000	5.00%	2/1/2025	3,275,008	3,300,627
HCA INC	2,000,000	6.00%	6/15/2047	2,605,980	1,821,660
HCA INC	170,000	5.00%	6/15/2039	197,137	154,919
HCA INC	268,000	5.00%	6/15/2049	258,167	232,399
HCA INC	1,125,000	4.00%	9/1/2030	977,479	1,022,198
HCA INC	650,000	4.00%	7/15/2051	450,516	421,148
HCA INC	4,725,000	4.00%	3/15/2032	4,158,331	4,164,710
HCA INC	953,000	5.00%	3/15/2052	842,472	742,539
HCA INC	490,000	5.00%	6/1/2028	497,554	491,093
HCA INC	1,197,000	6.00%	6/1/2033	1,134,029	1,184,491
HCA INC	160,000	6.00%	6/1/2053	154,749	151,022
HCA INC	2,817,000	5.00%	4/1/2031	2,894,774	2,811,732
HCA INC	320,000	6.00%	4/1/2034	319,504	315,312
HCA INC	175,000	6.00%	9/1/2028	210,228	177,317
HCA INC	235,000	6.00%	9/15/2054	246,470	223,863
HEALTH CARE SERVICE CORP 144A	1,235,000	2.00%	6/1/2030	1,060,161	1,067,830
HEALTH CARE SERVICE CORP 144A	610,000	5.00%	6/15/2029	611,434	612,995
HEALTH CARE SERVICE CORP 144A	1,782,000	5.00%	6/15/2034	1,779,113	1,781,964
HEALTHCARE REALTY HOLDINGS LP	750,000	3.00%	2/15/2030	804,277	673,380
HEALTHCARE REALTY HOLDINGS LP	600,000	2.00%	3/15/2031	541,368	490,674
HEALTHPEAK OP LLC	3,000,000	3.00%	7/15/2026	2,848,380	2,932,020
HEALTHPEAK OP LLC	299,000	3.00%	1/15/2031	267,713	263,252
HEALTHPEAK OP LLC	265,000	5.00%	12/15/2032	264,690	263,193
HEATHROW FUNDING LTD REGS	1,200,000	3.00%	10/13/2031	1,725,074	1,353,513
HEICO CORP	305,000	5.00%	8/1/2028	304,573	307,898
HEICO CORP	1,617,000	5.00%	8/1/2033	1,611,049	1,613,523
HELMERICH & PAYNE INC	4,000,000	3.00%	9/29/2031	3,403,280	3,328,200
HERBALIFE LTD	466,000	4.00%	6/15/2028	436,237	357,096
HESS CORP	2,410,000	7.00%	8/15/2031	2,927,402	2,677,582
HESS CORP	107,000	7.00%	3/15/2033	125,676	118,616
HESS CORP	1,052,000	6.00%	4/1/2047	1,259,311	1,054,346
HEWLETT PACKARD ENTERPRISE CO	175,000	6.00%	10/15/2045	218,279	182,263
HEWLETT PACKARD ENTERPRISE CO	50,000	4.00%	9/25/2027	49,977	49,482
HEWLETT PACKARD ENTERPRISE CO	820,000	5.00%	10/15/2029	808,725	799,664
HEWLETT PACKARD ENTERPRISE CO	610,000	5.00%	10/15/2031	603,613	595,201
HEWLETT PACKARD ENTERPRISE CO	814,000	5.00%	10/15/2034	806,495	782,921
HIGHWOODS REALTY LP	915,000	8.00%	2/1/2034	902,849	1,016,327
HILLENBRAND INC	499,000	6.00%	2/15/2029	499,000	498,646
HILT COMMERCIAL MOR ORL A 144A	5,000,000	6.00%	5/15/2037	4,987,500	5,001,550

(Continued)

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
HILTON GRAND VACATIONS BO 144A	700,000	5.00%	6/1/2029	$ 700,000	$ 659,603
HILTON USA TRUST 20 HHV A 144A	1,911,000	4.00%	11/5/2038	1,750,440	1,857,721
HOAG MEMORIAL HOSPITAL PRESBYT	143,000	4.00%	7/15/2052	115,428	108,574
HOLCIM FINANCE US LLC 144A	740,000	5.00%	9/22/2046	695,208	624,849
HOME DEPOT INC/THE	770,000	4.00%	4/1/2043	774,212	651,713
HOME DEPOT INC/THE	2,080,000	4.00%	3/15/2045	2,170,946	1,779,482
HOME DEPOT INC/THE	350,000	4.00%	4/1/2046	404,371	292,180
HOME DEPOT INC/THE	1,259,000	4.00%	9/15/2056	1,007,412	873,998
HOME DEPOT INC/THE	1,598,000	4.00%	6/15/2047	1,661,840	1,251,058
HOME DEPOT INC/THE	580,000	5.00%	12/6/2048	705,130	496,039
HOME DEPOT INC/THE	864,000	3.00%	12/15/2049	811,134	579,372
HOME DEPOT INC/THE	810,000	3.00%	4/15/2040	859,588	631,654
HOME DEPOT INC/THE	40,000	3.00%	4/15/2050	39,543	27,933
HOME DEPOT INC/THE	2,592,000	1.00%	3/15/2031	2,375,404	2,099,624
HOME DEPOT INC/THE	2,412,000	2.00%	3/15/2051	1,941,986	1,367,508
HOME DEPOT INC/THE	1,100,000	2.00%	9/15/2031	942,252	908,842
HOME DEPOT INC/THE	1,452,000	3.00%	9/15/2051	1,013,655	886,649
HOME DEPOT INC/THE	1,383,000	3.00%	4/15/2032	1,275,589	1,234,023
HOME DEPOT INC/THE	2,050,000	5.00%	9/15/2032	2,031,302	1,995,860
HOME DEPOT INC/THE	2,600,000	5.00%	6/25/2029	2,584,405	2,605,512
HOME DEPOT INC/THE	2,042,000	5.00%	6/25/2031	2,033,214	2,041,735
HOME DEPOT INC/THE	3,002,000	5.00%	6/25/2034	2,991,589	2,963,815
HOME DEPOT INC/THE	3,036,000	5.00%	6/25/2054	3,046,752	2,912,101
HONDA AUTO RECEIVABLES 20 1 A3	4,609,188	5.00%	4/21/2027	4,624,131	4,624,813
HONEYWELL INTERNATIONAL INC	1,130,000	2.00%	6/1/2030	1,125,284	975,439
HONEYWELL INTERNATIONAL INC	315,000	1.00%	3/1/2027	284,054	293,108
HONEYWELL INTERNATIONAL INC	640,000	5.00%	2/15/2033	638,239	636,704
HONEYWELL INTERNATIONAL INC	1,135,000	5.00%	9/1/2031	1,136,203	1,135,636
HONEYWELL INTERNATIONAL INC	1,510,000	5.00%	3/1/2035	1,502,642	1,480,691
HONEYWELL INTERNATIONAL INC	2,325,000	5.00%	7/30/2027	2,354,435	2,333,300
HORIZON MUTUAL HOLDINGS I 144A	560,000	6.00%	11/15/2034	558,510	547,708
HORMEL FOODS CORP	550,000	3.00%	6/3/2051	546,040	357,764
HOST HOTELS & RESORTS LP	430,000	6.00%	7/1/2034	422,767	429,407
HOST HOTELS & RESORTS LP	900,000	6.00%	4/15/2035	893,889	881,235
HOWARD HUGHES CORP/THE 144A	1,300,000	4.00%	2/1/2029	1,300,000	1,201,265
HOWMET AEROSPACE INC	721,000	5.00%	10/15/2031	719,363	707,979
HP INC	3,500,000	4.00%	4/15/2032	3,068,835	3,278,660
HPS CORPORATE LENDING FUN 144A	1,385,000	7.00%	1/30/2029	1,370,319	1,422,755
HSBC BANK USA NA	400,000	7.00%	1/15/2039	395,188	445,796
HSBC HOLDINGS PLC	60,000	8.00%	5/17/2032	84,436	67,091
HSBC HOLDINGS PLC	2,600,000	7.00%	5/2/2036	3,070,732	2,702,544
HSBC HOLDINGS PLC	1,375,000	7.00%	9/15/2037	1,651,368	1,413,101
HSBC HOLDINGS PLC	375,000	7.00%	6/1/2038	524,955	401,490
HSBC HOLDINGS PLC	220,000	6.00%	1/14/2042	270,930	234,067
HSBC HOLDINGS PLC	4,000,000	4.00%	3/8/2026	3,994,040	3,978,600
HSBC HOLDINGS PLC	10,500,000	4.00%	3/13/2028	10,204,998	10,277,820
HSBC HOLDINGS PLC	4,881,000	5.00%	6/19/2029	5,610,467	4,781,574
HSBC HOLDINGS PLC	200,000	5.00%	3/31/2030	196,000	197,966
HSBC HOLDINGS PLC	3,775,000	2.00%	6/4/2026	3,531,948	3,730,644
HSBC HOLDINGS PLC	3,060,000	2.00%	4/18/2026	3,101,178	3,029,798
HSBC HOLDINGS PLC	3,640,000	2.00%	8/18/2031	3,639,324	3,100,516
HSBC HOLDINGS PLC	1,503,000	2.00%	9/22/2028	1,328,487	1,385,991
HSBC HOLDINGS PLC	580,000	3.00%	5/24/2032	581,737	492,925
HSBC HOLDINGS PLC	210,000	3.00%	11/22/2032	210,000	177,175
HSBC HOLDINGS PLC	200,000	3.00%	3/10/2026	195,634	199,206
HSBC HOLDINGS PLC	2,950,000	5.00%	3/29/2033	2,562,691	2,769,549
HSBC HOLDINGS PLC	2,220,000	5.00%	6/9/2028	2,208,509	2,204,660
HSBC HOLDINGS PLC	205,000	5.00%	8/11/2033	205,000	202,952
HSBC HOLDINGS PLC	1,000,000	7.00%	5/2/2036	1,227,940	1,022,870
HSBC HOLDINGS PLC	2,800,000	7.00%	11/3/2028	2,900,730	2,968,756
HSBC HOLDINGS PLC	500,000	8.00%	11/3/2033	500,000	562,670
HSBC HOLDINGS PLC	7,445,000	6.00%	3/9/2029	7,617,524	7,646,685
HSBC HOLDINGS PLC	1,804,000	6.00%	3/9/2044	1,827,661	1,906,016
HSBC HOLDINGS PLC	1,420,000	6.00%	5/17/2028	1,420,000	1,435,393
HSBC HOLDINGS PLC	1,410,000	6.00%	5/17/2032	1,410,000	1,426,455

(Continued)

THE CITIGROUP PENSION PLAN
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
EIN: 52-1568099; Plan 020
December 31, 2024

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
HSBC HOLDINGS PLC	460,000	7.00%	12/31/2049	$ 460,000	$ 460,731
HSBC HOLDINGS PLC	2,645,000	5.00%	11/19/2028	2,643,947	2,645,873
HSBC HOLDINGS PLC	605,000	5.00%	11/19/2030	603,451	601,007
HSBC HOLDINGS PLC	5,000,000	2.00%	7/24/2027	6,933,141	5,949,263
HUBSPOT INC	78,000	0.00%	6/1/2025	149,444	191,607
HUMANA INC	250,000	5.00%	12/1/2042	280,591	205,710
HUMANA INC	305,000	5.00%	10/1/2044	285,741	259,342
HUMANA INC	30,000	6.00%	3/15/2034	31,259	30,212
HUMANA INC	3,000,000	5.00%	4/15/2031	3,030,210	2,975,790
HUNGARY GOVERNMENT INTERN REGS	710,000	3.00%	9/21/2051	448,720	415,350
HUNGARY GOVERNMENT INTERN REGS	660,000	6.00%	5/22/2028	666,131	671,010
HUNTINGTON BANCSHARES INC/OH	845,000	6.00%	8/21/2029	845,000	872,378
HUNTINGTON BANCSHARES INC/OH	3,805,000	6.00%	2/2/2035	3,879,037	3,802,983
HUNTINGTON INGALLS INDUSTRIES	1,000,000	5.00%	1/15/2030	999,860	1,001,910
HYATT HOTELS CORP	1,747,000	6.00%	6/30/2034	1,727,084	1,735,557
HYUNDAI CAPITAL AMERICA 144A	2,900,000	3.00%	2/10/2025	2,894,606	2,892,692
HYUNDAI CAPITAL AMERICA 144A	971,000	6.00%	6/26/2030	980,584	986,711
HYUNDAI CAPITAL AMERICA 144A	2,485,000	5.00%	1/8/2031	2,507,844	2,484,056
HYUNDAI CAPITAL AMERICA 144A	490,000	5.00%	6/24/2031	489,925	489,853
IBM INTERNATIONAL CAPITAL PTE	5,410,000	5.00%	2/5/2031	5,303,085	5,359,903
IBM INTERNATIONAL CAPITAL PTE	2,100,000	5.00%	2/5/2044	2,045,542	1,991,451
ICON INVESTMENTS SIX DAC	880,000	6.00%	5/8/2029	880,000	896,958
IDEX CORP	2,087,000	3.00%	6/15/2031	2,084,412	1,792,754
ILFC E-CAPITAL TRUST I 144A	360,000	6.00%	12/21/2065	280,841	296,784
ILLINOIS ST	6,197,647	5.00%	6/1/2033	6,357,229	6,110,198
ILLINOIS ST	186,154	7.00%	2/1/2035	201,686	192,973
ILLINOIS ST	634,615	7.00%	4/1/2035	634,615	660,178
ILLINOIS ST	350,000	7.00%	7/1/2035	368,428	374,731
ILLINOIS ST	264,444	6.00%	12/1/2038	274,620	265,037
ILLINOIS ST TOLL HIGHWAY AUTH	355,000	6.00%	1/1/2034	372,864	369,591
ILLUMINA INC	1,200,000	5.00%	9/9/2026	1,201,632	1,195,872
IMPERIAL BRANDS FINANCE P 144A	1,250,000	4.00%	7/26/2029	1,251,025	1,181,125
IMPERIAL BRANDS FINANCE P 144A	875,000	6.00%	7/27/2027	865,865	898,564
IMPERIAL BRANDS FINANCE P 144A	1,850,000	6.00%	7/1/2034	1,840,750	1,844,136
IMPERIAL BRANDS FINANCE P 144A	4,750,000	4.00%	7/21/2025	4,646,925	4,725,585
INDIANA MICHIGAN POWER CO	200,000	4.00%	7/1/2047	199,070	148,792
INDIANA UNIVERSITY HEALTH INC	240,000	4.00%	11/1/2048	240,000	190,574
INDIANAPOLIS IN LOCAL PUBLIC I	500,000	6.00%	1/15/2040	514,095	513,240
INDIE SEMICONDUCTOR INC 144A	149,000	4.00%	12/15/2029	149,000	155,035
INDONESIA GOVERNMENT INTERNATI	590,000	4.00%	1/11/2048	623,730	494,691
INDONESIA GOVERNMENT INTERNATI	745,000	5.00%	9/20/2052	765,938	718,091
INDONESIA GOVERNMENT INTERNATI	468,000	6.00%	1/11/2053	494,529	461,986
ING GROEP NV	1,050,000	7.00%	12/31/2049	1,032,938	1,049,990
ING GROEP NV	4,000,000	4.00%	4/9/2029	4,303,380	3,841,240
ING GROEP NV	3,700,000	2.00%	4/1/2027	3,338,945	3,556,958
ING GROEP NV	4,100,000	3.00%	4/1/2032	4,100,000	3,528,624
ING GROEP NV	1,305,000	5.00%	3/19/2030	1,305,000	1,310,246
INGERSOLL RAND INC	775,000	5.00%	8/14/2028	776,602	787,206
INGERSOLL RAND INC	1,745,000	6.00%	8/14/2033	1,763,195	1,784,210
INGERSOLL RAND INC	687,000	5.00%	6/15/2034	686,160	691,823
INOVA HEALTH SYSTEM FOUNDATION	380,000	4.00%	5/15/2052	380,000	302,389
INTEL CORP	1,027,000	4.00%	12/8/2047	1,009,420	678,046
INTEL CORP	1,000,000	5.00%	3/25/2040	1,213,450	833,020
INTEL CORP	2,230,000	4.00%	3/25/2030	2,346,154	2,090,090
INTEL CORP	620,000	2.00%	8/12/2031	619,777	499,416
INTEL CORP	1,505,000	3.00%	8/12/2051	1,224,390	859,205
INTEL CORP	300,000	5.00%	8/5/2052	299,391	237,219
INTEL CORP	1,600,000	5.00%	2/10/2028	1,628,768	1,591,664
INTEL CORP	620,000	5.00%	2/10/2030	623,869	614,612
INTEL CORP	410,000	5.00%	2/10/2033	412,556	396,495
INTEL CORP	300,000	6.00%	2/10/2053	298,293	265,704
INTEL CORP	3,000,000	5.00%	2/21/2031	2,989,650	2,944,920
INTER-AMERICAN DEVELOPMENT BAN	1,980,000	1.00%	4/3/2025	1,899,077	1,962,576
INTERCONTINENTAL EXCHANGE INC	2,072,000	3.00%	6/15/2050	1,364,187	1,320,038
INTERCONTINENTAL EXCHANGE INC	7,059,000	2.00%	9/15/2032	6,468,416	5,590,966

(Continued)

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
INTERCONTINENTAL EXCHANGE INC	350,000	3.00%	9/15/2040	$ 251,493	$ 244,227
INTERCONTINENTAL EXCHANGE INC	500,000	4.00%	6/15/2029	488,670	489,312
INTERCONTINENTAL EXCHANGE INC	3,259,000	5.00%	3/15/2033	3,235,834	3,125,289
INTERCONTINENTAL EXCHANGE INC	2,038,000	5.00%	6/15/2052	1,979,948	1,817,634
INTERCONTINENTAL EXCHANGE INC	870,000	5.00%	6/15/2062	866,147	791,553
INTERCONTINENTAL EXCHANGE INC	2,170,000	5.00%	6/15/2031	2,240,925	2,189,765
INTERCONTINENTAL EXCHANGE INC	305,000	4.00%	9/1/2028	290,580	292,402
INTERNATIONAL BUSINESS MACHINE	1,000,000	6.00%	11/29/2032	1,339,360	1,052,000
INTERNATIONAL BUSINESS MACHINE	715,000	4.00%	5/15/2039	746,252	615,358
INTERNATIONAL BUSINESS MACHINE	520,000	3.00%	5/15/2040	525,594	370,734
INTERNATIONAL BUSINESS MACHINE	1,340,000	3.00%	2/9/2052	1,339,745	915,595
INTERNATIONAL FLAVORS & F 144A	340,000	2.00%	11/1/2030	280,592	288,810
INTERNATIONAL FLAVORS & F 144A	150,000	3.00%	11/15/2040	149,991	107,126
INTERNATIONAL FLAVORS & F 144A	132,000	3.00%	12/1/2050	128,235	86,688
INTERSTATE POWER AND LIGHT CO	670,000	6.00%	10/15/2033	666,369	682,274
INTERSTATE POWER AND LIGHT CO	350,000	5.00%	9/30/2034	349,357	336,644
INTERSTATE POWER AND LIGHT CO	210,000	5.00%	9/30/2054	209,293	198,889
INTESA SANPAOLO SPA 144A	780,000	4.00%	7/14/2027	800,096	753,269
INTESA SANPAOLO SPA 144A	830,000	4.00%	1/12/2048	772,829	578,369
INTESA SANPAOLO SPA 144A	700,000	4.00%	9/23/2029	695,268	658,266
INTESA SANPAOLO SPA 144A	520,000	7.00%	11/21/2025	520,728	528,798
INTESA SANPAOLO SPA 144A	1,710,000	7.00%	11/28/2033	1,747,703	1,849,827
INTESA SANPAOLO SPA 144A	200,000	8.00%	11/28/2053	233,300	223,984
INTUIT INC	530,000	5.00%	9/15/2033	526,942	530,954
INTUIT INC	175,000	6.00%	9/15/2053	173,551	171,628
INVITATION HOMES OPERATING PAR	2,040,000	2.00%	11/15/2028	2,037,368	1,841,039
INVITATION HOMES OPERATING PAR	931,000	3.00%	1/15/2034	782,208	742,798
INVITATION HOMES OPERATING PAR	473,000	4.00%	4/15/2032	453,489	436,158
INVITATION HOMES OPERATING PAR	1,175,000	5.00%	8/15/2030	1,161,676	1,190,510
INVITATION HOMES OPERATING PAR	206,000	6.00%	8/15/2033	213,853	204,591
INVITATION HOMES OPERATING PAR	1,301,000	5.00%	2/1/2035	1,281,765	1,231,110
IONIS PHARMACEUTICALS INC	197,000	2.00%	6/15/2028	195,902	193,631
IQVIA INC	945,000	6.00%	2/1/2029	943,658	977,073
IREN LTD 144A	150,000	3.00%	6/15/2030	165,106	132,525
IRHYTHM TECHNOLOGIES INC 144A	315,000	2.00%	9/1/2029	305,966	304,290
IRON MOUNTAIN INC 144A	482,000	6.00%	1/15/2033	482,000	480,077
IRVINE RANCH CA WTR DIST	520,000	7.00%	5/1/2040	557,534	558,527
ISRAEL GOVERNMENT INTERNATIONA	1,067,000	4.00%	7/3/2050	801,248	753,932
ISRAEL GOVERNMENT INTERNATIONA	2,840,000	6.00%	3/12/2034	2,817,848	2,770,960
ISRAEL GOVERNMENT INTERNATIONA	9,904,000	6.00%	3/12/2054	9,311,131	9,053,742
ITC HOLDINGS CORP	83,000	5.00%	7/1/2043	99,002	76,377
ITC HOLDINGS CORP	360,000	3.00%	6/30/2026	344,927	351,886
ITC HOLDINGS CORP 144A	606,000	3.00%	5/14/2030	560,484	542,140
ITC HOLDINGS CORP 144A	175,000	5.00%	9/22/2027	174,823	175,270
ITRON INC 144A	172,000	1.00%	7/15/2030	173,212	181,030
IVORY COAST GOVERNMENT IN REGS	620,000	6.00%	6/15/2033	666,065	552,229
J M SMUCKER CO/THE	2,550,000	4.00%	3/15/2035	2,159,984	2,311,218
J M SMUCKER CO/THE	420,000	6.00%	11/15/2033	419,727	443,230
J M SMUCKER CO/THE	50,000	7.00%	11/15/2043	49,737	53,308
J.P. MORGAN CHASE 410T A 144A	1,400,000	2.00%	3/5/2042	1,126,344	1,238,650
J.P. MORGAN MORTG DSC1 A1 144A	721,350	5.00%	7/25/2063	693,505	699,717
J.P. MORGAN MORTGAG 2 A3A 144A	331,433	5.00%	7/25/2053	311,961	317,520
J.P. MORGAN MORTGAGE 1 A2 144A	1,362,433	6.00%	6/25/2054	1,357,749	1,361,043
JABIL INC	250,000	5.00%	2/1/2029	247,298	252,245
JACOBS ENGINEERING GROUP INC	2,500,000	6.00%	3/1/2033	2,340,875	2,533,175
JAPAN BANK FOR INTERNATIONAL C	2,000,000	1.00%	7/15/2025	1,895,500	1,959,380
JAZZ INVESTMENTS I LTD 144A	311,000	3.00%	9/15/2030	311,000	334,636
JBS USA HOLDING LUX SARL/ JBS	205,000	4.00%	12/1/2031	210,392	181,827
JDE PEET'S NV 144A	1,368,000	2.00%	9/24/2031	1,147,897	1,108,983
JEFFERIES FINANCIAL GROUP INC	3,000,000	3.00%	10/15/2032	2,882,070	2,460,450
JEFFERIES FINANCIAL GROUP INC	980,000	6.00%	4/14/2034	978,422	1,010,752
JERSEY CENTRAL POWER & LI 144A	1,185,000	3.00%	3/1/2032	1,181,753	1,006,906
JERSEY CENTRAL POWER & LI 144A	790,000	5.00%	1/15/2035	787,219	771,419
JERSEY MIKE'S FUNDI 1A A2 144A	771,000	6.00%	2/15/2055	771,000	761,378
JETBLUE 2019-1 CLASS AA PASS T	1,032,643	3.00%	11/15/2033	828,696	896,283

(Continued)

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
JETBLUE AIRWAYS CORP 144A	59,000	3.00%	9/1/2029	$ 73,057	$ 84,960
JOBSOHIO BEVERAGE SYS STWD LIQ	190,000	3.00%	1/1/2038	190,000	150,849
JOHN DEERE CAPITAL CORP	1,000,000	1.00%	1/15/2031	899,484	824,360
JOHN DEERE CAPITAL CORP	1,330,000	5.00%	3/3/2028	1,369,065	1,339,829
JOHN DEERE CAPITAL CORP	4,548,000	5.00%	4/11/2034	4,545,180	4,540,086
JOHN DEERE CAPITAL CORP	1,163,000	4.00%	7/15/2027	1,166,663	1,154,533
JOHNSON & JOHNSON	190,000	4.00%	3/1/2046	188,738	150,296
JOHNSON & JOHNSON	18,641,000	5.00%	6/1/2029	18,954,075	18,819,208
JOHNSON & JOHNSON	1,580,000	5.00%	6/1/2031	1,578,578	1,590,159
JOHNSON & JOHNSON	1,780,000	5.00%	6/1/2034	1,779,195	1,780,427
JOHNSON & JOHNSON	320,000	5.00%	6/1/2054	320,576	313,139
JOHNSON CONTROLS INTERNATIONAL	602,000	5.00%	9/14/2045	630,365	538,182
JOHNSON CONTROLS INTERNATIONAL	446,000	5.00%	12/1/2032	444,796	434,426
JP MORGAN CHASE C WPT AFL 144A	663,483	6.00%	7/5/2033	621,186	642,298
JP MORGAN CHASE C WPT AFX 144A	1,300,000	4.00%	7/5/2033	1,207,375	1,219,504
JP MORGAN CHASE CO BKWD A 144A	310,756	6.00%	9/15/2029	302,016	292,888
JP MORGAN MORTGAG CCM1 A3 144A	128,773	6.00%	4/25/2055	128,070	126,258
JP MORGAN MORTGAGE 12 A3 144A	160,003	6.00%	6/25/2055	157,875	156,977
JP MORGAN MORTGAGE 2 A5A 144A	250,000	6.00%	8/25/2054	250,183	249,050
JP MORGAN MORTGAGE 4 A5A 144A	575,000	6.00%	10/25/2054	571,708	571,912
JP MORGAN MORTGAGE T 2 A2 144A	125,075	3.00%	8/25/2052	100,548	104,007
JP MORGAN MORTGAGE T 3 A4 144A	1,450,111	3.00%	5/25/2054	1,278,470	1,286,249
JP MORGAN MORTGAGE T 7 A4 144A	425,410	3.00%	11/25/2051	359,023	372,863
JP MORGAN MORTGAGE T 8 A3 144A	181,109	6.00%	1/25/2055	180,765	177,798
JPMORGAN CHASE & CO	2,352,000	9.00%	9/1/2030	3,271,667	2,758,379
JPMORGAN CHASE & CO	275,000	6.00%	5/15/2038	300,814	300,253
JPMORGAN CHASE & CO	500,000	6.00%	7/15/2041	726,110	504,815
JPMORGAN CHASE & CO	820,000	6.00%	8/16/2043	934,866	818,221
JPMORGAN CHASE & CO	1,445,000	5.00%	2/1/2044	1,449,075	1,330,758
JPMORGAN CHASE & CO	20,000	4.00%	12/15/2026	19,130	19,790
JPMORGAN CHASE & CO	4,800,000	4.00%	7/15/2025	4,723,024	4,782,960
JPMORGAN CHASE & CO	1,500,000	4.00%	12/1/2027	1,539,615	1,457,310
JPMORGAN CHASE & CO	450,000	4.00%	2/22/2048	450,000	372,888
JPMORGAN CHASE & CO	2,950,000	4.00%	7/24/2038	2,949,775	2,518,887
JPMORGAN CHASE & CO	2,080,000	4.00%	11/15/2048	2,092,779	1,627,662
JPMORGAN CHASE & CO	8,604,000	4.00%	1/23/2029	8,797,852	8,255,538
JPMORGAN CHASE & CO	590,000	4.00%	1/23/2049	626,095	454,194
JPMORGAN CHASE & CO	2,290,000	4.00%	7/23/2029	2,504,944	2,229,109
JPMORGAN CHASE & CO	750,000	4.00%	12/5/2029	883,280	734,828
JPMORGAN CHASE & CO	2,000,000	4.00%	1/29/2027	1,947,900	1,984,460
JPMORGAN CHASE & CO	2,025,000	4.00%	3/24/2031	2,339,468	1,973,504
JPMORGAN CHASE & CO	1,033,000	2.00%	4/22/2026	1,063,372	1,024,116
JPMORGAN CHASE & CO	8,755,000	3.00%	4/22/2031	7,997,864	7,708,953
JPMORGAN CHASE & CO	295,000	3.00%	4/22/2041	295,000	218,893
JPMORGAN CHASE & CO	1,724,000	3.00%	4/22/2051	1,681,675	1,143,736
JPMORGAN CHASE & CO	2,605,000	3.00%	5/13/2031	2,652,941	2,330,303
JPMORGAN CHASE & CO	6,820,000	1.00%	11/19/2026	6,229,518	6,600,191
JPMORGAN CHASE & CO	4,700,000	3.00%	11/19/2041	4,695,394	3,187,117
JPMORGAN CHASE & CO	8,400,000	2.00%	2/4/2032	8,400,000	6,963,936
JPMORGAN CHASE & CO	680,000	3.00%	4/22/2032	683,216	583,433
JPMORGAN CHASE & CO	3,576,000	3.00%	4/22/2042	3,405,252	2,628,253
JPMORGAN CHASE & CO	1,735,000	3.00%	4/22/2052	1,718,578	1,190,626
JPMORGAN CHASE & CO	3,306,000	1.00%	9/22/2027	2,915,925	3,127,641
JPMORGAN CHASE & CO	5,409,000	3.00%	11/8/2032	5,322,129	4,563,573
JPMORGAN CHASE & CO	3,950,000	3.00%	1/25/2033	3,966,650	3,414,459
JPMORGAN CHASE & CO	4,925,000	3.00%	2/24/2028	4,668,824	4,738,343
JPMORGAN CHASE & CO	7,750,000	4.00%	4/26/2028	7,599,650	7,656,535
JPMORGAN CHASE & CO	770,000	5.00%	4/26/2033	743,412	738,938
JPMORGAN CHASE & CO	8,689,000	5.00%	7/25/2033	8,240,450	8,493,237
JPMORGAN CHASE & CO	2,175,000	6.00%	9/14/2033	2,168,277	2,222,002
JPMORGAN CHASE & CO	2,950,000	5.00%	6/1/2034	2,966,781	2,951,298
JPMORGAN CHASE & CO	805,000	5.00%	7/24/2029	805,000	813,122
JPMORGAN CHASE & CO	10,115,000	6.00%	10/23/2029	10,411,818	10,490,064
JPMORGAN CHASE & CO	1,640,000	6.00%	10/23/2034	1,640,000	1,733,578
JPMORGAN CHASE & CO	11,577,000	5.00%	1/23/2035	11,646,269	11,523,977

(Continued)

THE CITIGROUP PENSION PLAN
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
EIN: 52-1568099; Plan 020
December 31, 2024

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
JPMORGAN CHASE & CO	2,000,000	6.00%	4/22/2028	$ 1,999,180	$ 2,034,160
JPMORGAN CHASE & CO	5,340,000	6.00%	4/22/2030	5,339,306	5,447,494
JPMORGAN CHASE & CO	7,228,000	6.00%	4/22/2035	7,418,626	7,395,545
JPMORGAN CHASE & CO	7,755,000	5.00%	7/22/2030	7,802,736	7,724,600
JPMORGAN CHASE & CO	11,479,000	5.00%	7/22/2035	11,568,776	11,356,519
JPMORGAN CHASE & CO	2,668,000	5.00%	10/22/2028	2,668,000	2,644,415
JPMORGAN CHASE & CO	2,215,000	5.00%	10/22/2030	2,215,000	2,174,798
JPMORGAN CHASE & CO	854,000	5.00%	10/22/2035	850,299	822,675
JPMORGAN CHASE & CO	17,214,000	6.00%	11/29/2045	17,038,893	16,817,389
JPMORGAN CHASE & CO	520,000	4.00%	12/31/2049	520,000	504,166
JPMORGAN CHASE BANK NA	2,870,000	5.00%	12/8/2026	2,870,000	2,900,336
KAISER FOUNDATION HOSPITALS	543,000	4.00%	5/1/2047	574,134	443,349
KAISER FOUNDATION HOSPITALS	495,000	3.00%	11/1/2049	514,510	343,614
KAISER FOUNDATION HOSPITALS	320,000	3.00%	6/1/2041	320,000	226,698
KAISER FOUNDATION HOSPITALS	530,000	3.00%	6/1/2051	530,000	344,723
KANSAS ST DEV FIN AUTH REVENUE	470,000	5.00%	4/15/2045	493,796	443,586
KANSAS ST DEV FIN AUTH REVENUE	335,000	3.00%	5/1/2051	335,000	226,202
KBC GROUP NV 144A	1,450,000	6.00%	1/19/2029	1,426,075	1,473,302
KELLANOVA	827,000	6.00%	5/16/2054	842,439	826,231
KENTUCKY UTILITIES CO	700,000	5.00%	4/15/2033	698,404	707,756
KENVUE INC	1,025,000	5.00%	3/22/2043	1,064,996	984,195
KENVUE INC	610,000	5.00%	3/22/2053	597,269	566,275
KENVUE INC	180,000	5.00%	3/22/2063	178,899	166,619
KEURIG DR PEPPER INC	50,000	5.00%	11/15/2045	50,462	41,880
KEURIG DR PEPPER INC	25,000	4.00%	5/1/2050	24,862	18,416
KEURIG DR PEPPER INC	665,000	4.00%	4/15/2029	663,756	639,750
KEURIG DR PEPPER INC	2,200,000	4.00%	4/15/2032	2,091,804	2,058,650
KEYCORP	825,000	6.00%	5/23/2025	759,563	825,734
KEYCORP	1,002,000	5.00%	6/1/2033	911,580	947,742
KEYCORP	4,243,000	6.00%	3/6/2035	4,431,543	4,419,721
KEYSPAN GAS EAST CORP 144A	1,100,000	6.00%	4/1/2041	1,289,508	1,061,412
KILROY REALTY LP	737,000	6.00%	1/15/2036	729,045	731,384
KIMBERLY-CLARK CORP	210,000	3.00%	7/30/2046	217,851	148,203
KIMBERLY-CLARK CORP	310,000	4.00%	5/4/2047	307,774	242,197
KIMBERLY-CLARK CORP	1,056,000	2.00%	11/2/2031	1,051,628	890,968
KIMCO REALTY OP LLC	2,500,000	6.00%	3/1/2034	2,654,775	2,663,225
KIMCO REALTY OP LLC	595,000	5.00%	3/1/2035	593,899	566,809
KINDER MORGAN ENERGY PARTNERS	1,300,000	8.00%	11/15/2040	1,978,197	1,463,605
KINDER MORGAN ENERGY PARTNERS	270,000	7.00%	8/15/2033	370,498	300,464
KINDER MORGAN ENERGY PARTNERS	2,900,000	7.00%	1/15/2038	2,943,473	3,144,963
KINDER MORGAN ENERGY PARTNERS	700,000	6.00%	3/1/2041	698,887	715,778
KINDER MORGAN ENERGY PARTNERS	52,000	6.00%	9/1/2041	49,763	49,063
KINDER MORGAN ENERGY PARTNERS	3,750,000	5.00%	8/15/2042	3,624,817	3,268,838
KINDER MORGAN INC	294,591	7.00%	2/15/2027	309,312	295,902
KINDER MORGAN INC	915,000	8.00%	8/1/2031	1,296,671	1,030,683
KINDER MORGAN INC	500,000	6.00%	6/1/2045	605,765	467,180
KINDER MORGAN INC	2,276,000	5.00%	2/15/2046	2,226,822	1,980,894
KINDER MORGAN INC	3,000,000	5.00%	2/1/2033	2,978,490	2,852,760
KINDER MORGAN INC	4,000,000	5.00%	6/1/2033	3,955,440	3,909,680
KINDER MORGAN INC	80,000	5.00%	8/1/2029	79,874	80,060
KINDER MORGAN INC	807,000	6.00%	8/1/2054	810,002	789,553
KINETIK HOLDINGS LP 144A	710,000	7.00%	12/15/2028	713,550	726,337
KKR GROUP FINANCE CO II L 144A	980,000	6.00%	2/1/2043	1,051,881	939,947
KKR GROUP FINANCE CO III 144A	630,000	5.00%	6/1/2044	682,543	576,066
KKR GROUP FINANCE CO VI L 144A	1,064,000	4.00%	7/1/2029	983,796	1,006,150
KKR GROUP FINANCE CO VII 144A	100,000	4.00%	2/25/2050	98,755	70,238
KKR GROUP FINANCE CO X LL 144A	250,000	3.00%	12/15/2051	250,568	163,508
KKR GROUP FINANCE CO XII 144A	1,489,000	5.00%	5/17/2032	1,520,909	1,435,530
KLA CORP	1,530,000	6.00%	11/1/2034	1,961,460	1,574,156
KLA CORP	829,000	4.00%	3/15/2029	930,154	809,046
KLA CORP	827,000	5.00%	3/15/2049	782,971	760,402
KLA CORP	2,357,000	3.00%	3/1/2050	2,264,458	1,630,667
KLA CORP	930,000	5.00%	7/15/2032	931,794	909,242
KLA CORP	1,712,000	5.00%	7/15/2052	1,691,603	1,558,331
KONINKLIJKE PHILIPS NV	3,075,000	7.00%	3/11/2038	3,407,743	3,313,436

(Continued)

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
KOREA DEVELOPMENT BANK/THE	1,600,000	3.00%	1/13/2026	$ 1,572,160	$ 1,572,448
KRAFT HEINZ FOODS CO	500,000	7.00%	2/9/2040	589,705	529,970
KRAFT HEINZ FOODS CO	377,000	7.00%	1/26/2039	442,508	415,839
KRAFT HEINZ FOODS CO	65,000	4.00%	6/1/2046	68,783	52,636
KRAFT HEINZ FOODS CO	700,000	3.00%	6/1/2026	743,750	683,340
KRAFT HEINZ FOODS CO	2,825,000	5.00%	7/15/2045	2,988,559	2,555,100
KRAFT HEINZ FOODS CO	20,000	4.00%	4/1/2030	20,800	18,902
KRAFT HEINZ FOODS CO	525,000	5.00%	10/1/2049	488,560	449,437
KRAFT HEINZ FOODS CO	250,000	6.00%	6/1/2050	252,138	234,868
KRAFT HEINZ FOODS CO 144A	350,000	7.00%	8/1/2039	393,229	391,328
KREDITANSTALT FUER WIEDERAUFBA	7,800,000	1.00%	1/31/2025	7,505,340	7,780,188
KROGER CO/THE	670,000	4.00%	2/1/2047	627,204	551,892
KROGER CO/THE	25,000	4.00%	1/15/2050	24,917	18,757
KROGER CO/THE	5,505,000	5.00%	9/15/2034	5,520,555	5,325,427
KROGER CO/THE	620,000	6.00%	9/15/2054	617,446	584,697
KROGER CO/THE	980,000	6.00%	9/15/2064	977,031	923,052
KUWAIT INTERNATIONAL GOVE REGS	1,600,000	4.00%	3/20/2027	1,584,416	1,550,576
KYNDRYL HOLDINGS INC	1,330,000	3.00%	10/15/2031	1,326,609	1,152,591
L3HARRIS TECHNOLOGIES INC	3,521,000	5.00%	1/15/2027	3,516,387	3,564,062
L3HARRIS TECHNOLOGIES INC	280,000	5.00%	7/31/2033	279,700	279,404
L3HARRIS TECHNOLOGIES INC	50,000	6.00%	7/31/2053	49,842	48,513
L3HARRIS TECHNOLOGIES INC	3,000,000	5.00%	6/1/2031	3,047,138	3,005,070
LABORATORY CORP OF AMERICA HOL	921,000	5.00%	10/1/2034	910,955	873,034
LAFARGE SA	4,600,000	7.00%	7/15/2036	3,359,181	5,089,440
LAM RESEARCH CORP	1,133,000	5.00%	3/15/2049	1,216,510	1,019,032
LAM RESEARCH CORP	140,000	4.00%	3/15/2029	164,611	136,104
LAM RESEARCH CORP	979,000	3.00%	6/15/2050	672,951	619,521
LAM RESEARCH CORP	60,000	3.00%	6/15/2060	59,821	36,800
LANTHEUS HOLDINGS INC	165,000	3.00%	12/15/2027	195,094	219,615
LAS VEGAS SANDS CORP	1,470,000	4.00%	8/18/2026	1,508,389	1,430,898
LAS VEGAS SANDS CORP	150,000	4.00%	8/8/2029	135,578	139,449
LAS VEGAS SANDS CORP	90,000	3.00%	6/25/2025	87,806	89,021
LAS VEGAS SANDS CORP	220,000	6.00%	8/15/2029	219,677	222,825
LBJ INFRASTRUCTURE GROUP 144A	720,000	4.00%	12/31/2057	620,806	484,142
LD CELULOSE INTERNATIONAL 144A	1,063,000	8.00%	1/26/2032	1,082,666	1,066,072
LEHMAN BRTH HLD (RICI) ESCROW	500,000	0.00%	5/11/2038	496,395	—
LINCOLN NATIONAL CORP	1,830,000	7.00%	6/15/2040	2,696,231	2,001,819
LINCOLN NATIONAL CORP	1,497,000	3.00%	1/15/2030	1,529,814	1,347,614
LINDE INC/CT	5,000,000	5.00%	12/5/2025	5,037,270	5,010,000
LITHIA MOTORS INC 144A	190,000	4.00%	1/15/2031	206,635	172,248
LITHIUM AMERICAS ARGENTINA COR	288,000	2.00%	1/15/2027	248,904	220,838
LIVE NATION ENTERTAINMENT INC	261,000	3.00%	1/15/2029	283,201	355,117
LKQ CORP	1,800,000	6.00%	6/15/2028	1,795,331	1,829,394
LLOYDS BANKING GROUP PLC	2,900,000	5.00%	12/10/2025	2,987,034	2,886,979
LLOYDS BANKING GROUP PLC	750,000	5.00%	12/1/2045	1,010,565	679,193
LLOYDS BANKING GROUP PLC	800,000	4.00%	11/7/2028	740,128	768,488
LLOYDS BANKING GROUP PLC	410,000	8.00%	12/31/2049	410,000	413,227
LLOYDS BANKING GROUP PLC	4,050,000	8.00%	11/15/2033	4,265,581	4,521,906
LLOYDS BANKING GROUP PLC	3,292,000	6.00%	11/26/2035	3,289,399	3,263,458
LLOYDS BANKING GROUP PLC	1,020,000	4.00%	3/18/2026	1,020,000	1,016,328
LLOYDS BANKING GROUP PLC	5,589,000	6.00%	1/5/2035	5,690,220	5,567,203
LLOYDS BANKING GROUP PLC	3,000,000	6.00%	6/5/2030	3,000,000	3,051,660
LLOYDS BANKING GROUP PLC REGS	900,000	2.00%	1/15/2026	1,173,610	1,125,683
LLOYDS BANKING GROUP PLC REGS	200,000	5.00%	12/31/2049	224,380	207,100
LOANCORE 2022-CRE7 CRE7 A 144A	1,485,947	6.00%	1/17/2037	1,425,580	1,496,435
LOCKHEED MARTIN CORP	220,000	4.00%	12/15/2042	217,893	183,610
LOCKHEED MARTIN CORP	1,270,000	5.00%	5/15/2036	1,377,520	1,191,997
LOCKHEED MARTIN CORP	401,000	4.00%	9/15/2052	429,599	317,600
LOCKHEED MARTIN CORP	650,000	2.00%	6/15/2030	611,404	557,245
LOCKHEED MARTIN CORP	950,000	3.00%	6/15/2050	901,302	596,049
LOCKHEED MARTIN CORP	280,000	4.00%	6/15/2053	278,074	224,129
LOCKHEED MARTIN CORP	70,000	4.00%	6/15/2062	69,528	55,539
LOCKHEED MARTIN CORP	739,000	5.00%	10/15/2025	736,894	740,589
LOCKHEED MARTIN CORP	393,000	5.00%	11/15/2027	392,344	399,017
LOCKHEED MARTIN CORP	454,000	5.00%	1/15/2033	451,449	458,840

(Continued)

THE CITIGROUP PENSION PLAN
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
EIN: 52-1568099; Plan 020
December 31, 2024

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
LOCKHEED MARTIN CORP	14,000	5.00%	2/15/2034	$ 13,646	$ 13,595
LOCKHEED MARTIN CORP	614,000	5.00%	2/15/2055	609,334	578,707
LOCKHEED MARTIN CORP	1,080,000	5.00%	2/15/2029	1,077,613	1,068,239
LOCKHEED MARTIN CORP	1,870,000	5.00%	8/15/2034	1,869,346	1,815,340
LOCKHEED MARTIN CORP	1,480,000	5.00%	2/15/2064	1,460,637	1,376,341
LOEWS CORP	5,100,000	3.00%	5/15/2030	5,406,956	4,693,224
LOS ANGELES CA CMNTY CLG DIST	100,000	7.00%	8/1/2049	146,486	111,251
LOS ANGELES CA CMNTY CLG DIST	300,000	7.00%	8/1/2036	331,152	337,206
LOS ANGELES CA DEPT WTR & PWR	90,000	7.00%	7/1/2045	90,000	97,555
LOS ANGELES CA DEPT WTR & PWR	825,000	7.00%	7/1/2050	825,000	908,375
LOS ANGELES CNTY CA PUBLIC WKS	300,000	8.00%	8/1/2040	350,838	349,416
LOS ANGELES CNTY CA PUBLIC WKS	1,290,000	7.00%	8/1/2033	1,322,649	1,395,187
LOUISIANA LOCAL GOVERNM ELL A4	290,000	4.00%	8/1/2039	290,000	270,080
LOUISVILLE GAS AND ELECTRIC CO	925,000	5.00%	4/15/2033	964,488	935,286
LOWE'S COS INC	574,000	4.00%	4/15/2046	426,404	425,300
LOWE'S COS INC	150,000	4.00%	4/5/2029	138,224	142,862
LOWE'S COS INC	53,000	5.00%	4/15/2050	50,127	47,496
LOWE'S COS INC	1,022,000	3.00%	10/15/2050	894,815	636,011
LOWE'S COS INC	448,000	4.00%	4/1/2051	332,478	306,029
LOWE'S COS INC	1,190,000	3.00%	9/15/2041	1,188,739	817,268
LOWE'S COS INC	110,000	4.00%	4/1/2052	109,925	86,016
LOWE'S COS INC	3,000,000	4.00%	9/8/2025	2,962,500	2,995,680
LOWE'S COS INC	1,640,000	6.00%	9/15/2062	1,638,918	1,587,864
LPL HOLDINGS INC	280,000	7.00%	11/17/2028	280,342	294,174
LPL HOLDINGS INC 144A	205,000	4.00%	3/15/2029	207,829	194,217
LSEGA FINANCING PLC 144A	1,845,000	1.00%	4/6/2026	1,710,352	1,768,599
LSEGA FINANCING PLC 144A	310,000	3.00%	4/6/2031	265,360	264,415
LSEGA FINANCING PLC 144A	385,000	3.00%	4/6/2041	383,083	287,002
LUCID GROUP INC 144A	321,000	1.00%	12/15/2026	177,143	251,985
LYB INTERNATIONAL FINANCE BV	300,000	5.00%	3/15/2044	369,777	258,120
LYB INTERNATIONAL FINANCE III	4,675,000	3.00%	10/1/2040	3,675,319	3,413,405
LYB INTERNATIONAL FINANCE III	198,000	6.00%	5/15/2033	210,391	200,002
LYB INTERNATIONAL FINANCE III	209,000	6.00%	3/1/2034	210,068	205,355
LYFT INC 144A	366,000	1.00%	3/1/2029	371,619	350,207
M&T BANK CORP	1,695,000	7.00%	10/30/2029	1,704,031	1,817,599
M&T BANK CORP	2,835,000	6.00%	3/13/2032	2,821,972	2,908,228
M&T BANK CORP	5,975,000	5.00%	1/16/2036	5,975,000	5,793,420
MACQUARIE BANK LTD 144A	2,820,000	5.00%	6/15/2026	2,820,000	2,840,868
MACQUARIE BANK LTD 144A	690,000	5.00%	7/2/2027	690,000	700,571
MACQUARIE GROUP LTD 144A	875,000	2.00%	9/23/2027	774,786	826,910
MACQUARIE GROUP LTD 144A	4,600,000	1.00%	1/12/2027	4,141,702	4,433,342
MADISON PARK EURO 14A A1R 144A	1,797,461	4.00%	7/15/2032	1,687,213	1,858,503
MADISON PARK FUND 24A BR2 144A	920,000	6.00%	10/20/2029	920,000	921,674
MAGNA INTERNATIONAL INC	4,000,000	2.00%	6/15/2030	4,204,840	3,515,480
MAIN STREET CAPITAL CORP	1,429,000	7.00%	3/1/2029	1,427,071	1,485,431
MANUFACTURERS & TRADERS TRUST	2,700,000	5.00%	11/21/2025	2,659,446	2,708,046
MARA HOLDINGS INC 144A	134,000	0.00%	3/1/2030	134,000	114,503
MARATHON PETROLEUM CORP	150,000	5.00%	9/15/2044	148,293	124,607
MARATHON PETROLEUM CORP	475,000	5.00%	4/1/2048	531,801	371,403
MARICOPA CNTY AZ INDL DEV AUTH	1,025,000	7.00%	10/1/2029	1,041,625	1,044,803
MARRIOTT INTERNATIONAL INC/MD	155,000	5.00%	6/15/2030	145,368	152,071
MARRIOTT INTERNATIONAL INC/MD	616,000	5.00%	5/15/2029	608,534	613,690
MARRIOTT INTERNATIONAL INC/MD	1,330,000	5.00%	3/15/2035	1,321,940	1,314,173
MARRIOTT VACATIONS WORLDWIDE C	391,000	3.00%	12/15/2027	387,386	364,803
MARSH & MCLENNAN COS INC	500,000	6.00%	8/1/2033	603,395	521,765
MARSH & MCLENNAN COS INC	134,000	4.00%	3/10/2025	130,725	133,737
MARSH & MCLENNAN COS INC	750,000	5.00%	3/15/2039	895,559	694,575
MARSH & MCLENNAN COS INC	5,230,000	2.00%	12/15/2031	5,102,300	4,386,663
MARSH & MCLENNAN COS INC	90,000	3.00%	12/15/2051	89,785	56,113
MARSH & MCLENNAN COS INC	1,286,000	5.00%	9/15/2033	1,281,075	1,301,625
MARSH & MCLENNAN COS INC	74,000	6.00%	9/15/2053	73,778	74,280
MARSH & MCLENNAN COS INC	1,490,000	5.00%	11/15/2031	1,473,878	1,469,423
MARSH & MCLENNAN COS INC	6,098,000	5.00%	3/15/2035	6,073,842	5,955,124
MARSH & MCLENNAN COS INC	2,370,000	5.00%	3/15/2055	2,358,087	2,274,560
MARSH & MCLENNAN COS INC	580,000	5.00%	11/15/2044	579,919	563,366

(Continued)

THE CITIGROUP PENSION PLAN
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
EIN: 52-1568099; Plan 020
December 31, 2024

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
MARTIN MARIETTA MATERIALS INC	626,000	3.00%	7/15/2051	$ 429,236	$ 405,567
MARTIN MARIETTA MATERIALS INC	1,670,000	5.00%	12/1/2034	1,657,742	1,639,690
MARVELL TECHNOLOGY INC	555,000	6.00%	9/15/2033	551,381	576,584
MARYLAND ST ECON DEV CORP	150,000	5.00%	5/31/2056	150,624	144,107
MASCO CORP	200,000	3.00%	2/15/2051	199,964	125,640
MASS GENERAL BRIGHAM INC	800,000	3.00%	7/1/2049	802,152	543,216
MASSACHUSETTS INSTITUTE OF TEC	90,000	6.00%	7/1/2111	112,589	90,684
MASSACHUSETTS INSTITUTE OF TEC	80,000	5.00%	7/1/2114	87,690	67,762
MASSACHUSETTS MUTUAL LIFE 144A	320,000	5.00%	4/1/2077	329,782	258,858
MASSACHUSETTS ST SCH BLDG AUTH	315,000	3.00%	10/15/2040	267,750	255,011
MASSACHUSETTS ST WTR POLL ABAT	265,000	5.00%	8/1/2040	260,341	262,522
MASTEC INC	492,000	6.00%	6/15/2029	491,784	500,807
MASTEC INC 144A	745,000	5.00%	8/15/2028	783,863	722,382
MASTERBRAND INC 144A	535,000	7.00%	7/15/2032	544,119	538,686
MASTERCARD INC	660,000	3.00%	3/15/2051	654,193	427,099
MASTERCARD INC	1,056,000	5.00%	5/9/2034	1,044,097	1,039,907
MASTERCARD INC	2,171,000	4.00%	1/15/2028	2,169,806	2,147,228
MASTERCARD INC	783,000	5.00%	1/15/2035	784,343	748,258
MATADOR RESOURCES CO 144A	584,000	7.00%	4/15/2032	584,000	577,383
MAYO CLINIC	70,000	4.00%	11/15/2047	70,000	57,046
MAYO CLINIC	58,000	4.00%	11/15/2052	50,602	47,367
MCCORMICK & CO INC/MD	400,000	5.00%	10/15/2034	398,984	376,864
MCDONALD'S CORP	355,000	6.00%	10/15/2037	419,946	381,487
MCDONALD'S CORP	113,000	5.00%	5/26/2045	140,147	98,084
MCDONALD'S CORP	317,000	5.00%	12/9/2045	310,156	285,386
MCDONALD'S CORP	176,000	4.00%	3/1/2047	159,273	147,875
MCDONALD'S CORP	10,000	4.00%	4/1/2028	11,572	9,731
MCDONALD'S CORP	615,000	4.00%	9/1/2048	597,077	513,396
MCDONALD'S CORP	258,000	4.00%	9/1/2049	283,142	186,263
MCDONALD'S CORP	90,000	4.00%	4/1/2050	102,510	71,200
MCDONALD'S CORP	781,000	5.00%	9/9/2052	777,923	715,591
MCDONALD'S CORP	499,000	5.00%	5/17/2029	497,124	502,443
MCDONALD'S CORP	865,000	5.00%	5/17/2034	862,312	874,212
MCKESSON CORP	160,000	5.00%	3/15/2044	152,117	141,157
MCKESSON CORP	800,000	5.00%	7/15/2028	798,352	802,544
MCKESSON CORP	790,000	5.00%	7/15/2033	784,912	785,821
MDGH GMTN RSC LTD 144A	400,000	4.00%	11/7/2049	400,000	291,252
MDGH GMTN RSC LTD 144A	280,000	5.00%	5/22/2053	280,000	256,698
MDGH GMTN RSC LTD 144A	1,060,000	4.00%	11/22/2033	1,053,121	995,764
MEDSTAR HEALTH INC	800,000	4.00%	8/15/2049	836,132	574,912
MEIJI YASUDA LIFE INSURAN 144A	960,000	6.00%	9/11/2054	960,000	962,275
MELCO RESORTS FINANCE LTD 144A	840,000	5.00%	12/4/2029	840,000	766,844
MEMORIAL HEALTH SERVICES	695,000	3.00%	11/1/2049	511,624	494,486
MEMORIAL SLOAN-KETTERING CANCE	130,000	4.00%	7/1/2052	122,773	105,361
MERCADOLIBRE INC	200,000	2.00%	1/14/2026	179,560	193,878
MERCEDES-BENZ FINANCE NOR 144A	1,310,000	5.00%	11/29/2027	1,303,463	1,320,834
MERCK & CO INC	808,000	4.00%	2/10/2045	736,172	626,402
MERCK & CO INC	150,000	4.00%	3/7/2039	148,437	127,101
MERCK & CO INC	260,000	4.00%	3/7/2049	256,597	203,996
MERCK & CO INC	787,000	3.00%	3/7/2029	860,024	748,634
MERCK & CO INC	350,000	2.00%	6/24/2040	331,940	237,164
MERCK & CO INC	48,000	2.00%	6/24/2050	46,496	27,667
MERCK & CO INC	849,000	2.00%	6/10/2027	848,643	795,938
MERCK & CO INC	520,000	2.00%	12/10/2028	519,085	469,092
MERCK & CO INC	1,000,000	3.00%	12/10/2051	572,200	607,140
MERCK & CO INC	3,212,000	4.00%	5/17/2028	3,209,398	3,164,334
MERCK & CO INC	500,000	4.00%	5/17/2030	499,725	490,635
MERCK & CO INC	312,000	5.00%	5/17/2053	299,322	284,388
MERITAGE HOMES CORP 144A	442,000	2.00%	5/15/2028	460,746	433,160
MET GOVT NASHVILLE & DAVIDSON	175,000	7.00%	7/1/2043	188,750	186,632
MET GOVT NASHVILLE & DAVIDSONC	840,000	3.00%	7/1/2052	840,000	549,436
MET TRANSPRTN AUTH NY DEDICATE	545,000	7.00%	11/15/2039	769,744	636,991
MET TRANSPRTN AUTH NY REVENUE	2,550,000	7.00%	11/15/2040	2,550,000	2,704,071
MET TRANSPRTN AUTH NY REVENUE	220,000	5.00%	11/15/2049	288,931	188,947
META PLATFORMS INC	270,000	4.00%	8/15/2032	269,933	251,008

(Continued)

THE CITIGROUP PENSION PLAN
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
EIN: 52-1568099; Plan 020
December 31, 2024

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
META PLATFORMS INC	2,502,000	4.00%	8/15/2052	$ 2,243,509	$ 2,112,288
META PLATFORMS INC	302,000	5.00%	8/15/2062	279,435	257,313
META PLATFORMS INC	1,980,000	5.00%	5/15/2030	1,999,642	1,997,186
META PLATFORMS INC	1,645,000	6.00%	5/15/2053	1,662,841	1,647,846
META PLATFORMS INC	200,000	6.00%	5/15/2063	201,326	202,298
META PLATFORMS INC	110,000	4.00%	8/15/2029	109,788	108,647
META PLATFORMS INC	885,000	5.00%	8/15/2031	884,257	870,539
META PLATFORMS INC	190,000	5.00%	8/15/2034	189,639	185,060
META PLATFORMS INC	2,556,000	5.00%	8/15/2054	2,583,723	2,476,841
META PLATFORMS INC	2,786,000	6.00%	8/15/2064	2,924,992	2,727,550
METHANEX US OPERATIONS IN 144A	540,000	6.00%	3/15/2032	536,161	534,249
METHODIST HOSPITAL/THE	240,000	3.00%	12/1/2050	240,000	148,531
METLIFE INC	990,000	7.00%	12/15/2032	1,204,997	1,077,397
METLIFE INC	575,000	6.00%	6/15/2034	765,547	618,947
METLIFE INC	3,200,000	6.00%	6/15/2035	3,906,933	3,289,984
METLIFE INC	290,000	6.00%	12/15/2066	274,573	295,559
METLIFE INC	240,000	6.00%	2/6/2041	355,092	245,208
METLIFE INC	1,450,000	4.00%	3/1/2045	1,386,237	1,162,045
METLIFE INC	300,000	5.00%	1/15/2054	297,588	281,295
METLIFE INC	1,225,000	5.00%	7/15/2033	1,203,403	1,238,279
METROPOLITAN LIFE GLOBAL 144A	2,151,000	5.00%	1/6/2028	2,150,806	2,163,325
METROPOLITAN LIFE GLOBAL 144A	1,725,000	3.00%	9/19/2027	1,664,268	1,650,428
METROPOLITAN LIFE GLOBAL 144A	870,000	5.00%	3/28/2033	870,884	859,856
METROPOLITAN LIFE GLOBAL 144A	4,930,000	5.00%	1/8/2029	4,919,400	4,927,732
METROPOLITAN LIFE GLOBAL REGS	780,000	2.00%	1/7/2031	739,798	638,921
MEXICAN BONOS	27,270,000	9.00%	11/18/2038	1,506,165	1,117,266
MEXICAN UDIBONOS	11,671,885	4.00%	8/24/2034	507,099	497,508
MEXICO GOVERNMENT INTERNATIONA	848,000	5.00%	3/8/2044	824,139	643,428
MEXICO GOVERNMENT INTERNATIONA	1,133,000	5.00%	4/27/2051	932,410	850,283
MEXICO GOVERNMENT INTERNATIONA	850,000	4.00%	2/12/2034	800,950	676,192
MEXICO GOVERNMENT INTERNATIONA	569,000	4.00%	2/12/2052	442,967	384,274
MEXICO GOVERNMENT INTERNATIONA	2,856,000	6.00%	5/4/2053	2,788,688	2,541,326
MEXICO GOVERNMENT INTERNATIONA	2,495,000	6.00%	5/7/2036	2,490,634	2,347,870
MEXICO GOVERNMENT INTERNATIONA	7,469,000	6.00%	5/7/2054	7,490,790	6,688,415
MEXICO GOVERNMENT INTERNATIONA	400,000	4.00%	4/19/2071	397,024	219,943
MF1 2021-FL6 LTD FL6 A 144A	556,494	6.00%	7/16/2036	534,234	557,176
MF1 2021-FL7 LTD FL7 A 144A	931,541	5.00%	10/16/2036	893,697	929,506
MICHIGAN ST FIN AUTH REVENUE	1,110,000	3.00%	12/1/2034	1,164,423	958,962
MICHIGAN ST HSG DEV AUTH SF MT	185,000	6.00%	6/1/2055	185,000	174,527
MICHIGAN ST UNIV REVENUES	250,000	6.00%	2/15/2050	258,148	255,835
MICROCHIP TECHNOLOGY INC	4,233,000	5.00%	3/15/2029	4,225,508	4,225,254
MICROCHIP TECHNOLOGY INC	1,126,000	5.00%	2/15/2030	1,125,050	1,117,251
MICROCHIP TECHNOLOGY INC 144A	383,000	1.00%	6/1/2030	380,819	352,169
MICRON TECHNOLOGY INC	373,000	3.00%	4/15/2032	319,113	312,716
MICRON TECHNOLOGY INC	30,000	3.00%	11/1/2041	30,000	21,932
MICRON TECHNOLOGY INC	990,000	7.00%	11/1/2029	1,034,421	1,054,330
MICRON TECHNOLOGY INC	1,000,000	5.00%	1/15/2031	1,002,180	998,800
MICROSOFT CORP	524,000	3.00%	8/8/2036	543,716	456,938
MICROSOFT CORP	1,040,000	4.00%	2/6/2037	1,052,688	971,433
MICROSOFT CORP	840,000	3.00%	3/17/2052	786,718	556,836
MICROSOFT CORP	200,000	3.00%	9/15/2050	121,416	121,218
MICROSTRATEGY INC	211,000	0.00%	2/15/2027	202,490	434,660
MICROSTRATEGY INC 144A	52,000	1.00%	3/15/2030	57,655	106,548
MID-AMERICA APARTMENTS LP	3,000,000	5.00%	3/15/2034	3,078,720	2,923,440
MIDAMERICAN ENERGY CO	1,100,000	6.00%	11/1/2035	1,142,009	1,142,559
MIDAMERICAN ENERGY CO	175,000	5.00%	9/15/2043	159,472	157,432
MIDAMERICAN ENERGY CO	638,000	4.00%	10/15/2044	568,881	545,656
MIDAMERICAN ENERGY CO	417,000	4.00%	5/1/2046	349,521	344,138
MIDAMERICAN ENERGY CO	490,000	4.00%	8/1/2047	489,309	381,553
MIDAMERICAN ENERGY CO	420,000	4.00%	8/1/2048	416,333	311,737
MIDAMERICAN ENERGY CO	370,000	4.00%	4/15/2029	433,044	352,836
MIDAMERICAN ENERGY CO	160,000	4.00%	7/15/2049	159,024	129,925
MIDAMERICAN ENERGY CO	1,590,000	3.00%	4/15/2050	1,614,594	1,068,607
MIDAMERICAN ENERGY CO	353,000	3.00%	8/1/2052	232,348	213,964
MIDAMERICAN ENERGY CO	1,645,000	6.00%	9/15/2054	1,780,885	1,675,482

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THE CITIGROUP PENSION PLAN
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
EIN: 52-1568099; Plan 020
December 31, 2024

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
MIDAMERICAN ENERGY CO	411,000	5.00%	2/1/2055	$ 402,229	$ 388,876
MID-ATLANTIC INTERSTATE T 144A	2,490,000	4.00%	5/15/2028	2,656,410	2,416,719
MILEAGE PLUS HOLDINGS LLC 144A	80,000	7.00%	6/20/2027	81,701	80,504
MILL CITY MORTGAGE GS2 A1 144A	135,254	3.00%	8/25/2059	136,105	130,048
MIRUM PHARMACEUTICALS INC	68,000	4.00%	5/1/2029	72,643	103,530
MISSISSIPPI POWER CO	345,000	4.00%	3/15/2042	283,852	287,516
MISSISSIPPI POWER CO	1,025,000	3.00%	7/30/2051	1,014,074	666,424
MISSOURI JT MUNI ELEC UTILITY	350,000	7.00%	1/1/2042	372,222	379,607
MITSUBISHI UFJ FINANCIAL GROUP	6,880,000	1.00%	7/17/2025	6,567,552	6,758,843
MITSUBISHI UFJ FINANCIAL GROUP	1,020,000	2.00%	7/17/2030	1,037,228	872,457
MITSUBISHI UFJ FINANCIAL GROUP	200,000	4.00%	4/19/2028	200,000	196,558
MITSUBISHI UFJ FINANCIAL GROUP	200,000	4.00%	4/17/2026	200,000	199,300
MITSUBISHI UFJ FINANCIAL GROUP	580,000	4.00%	4/19/2033	580,000	545,803
MITSUBISHI UFJ FINANCIAL GROUP	725,000	5.00%	9/13/2033	725,000	735,716
MIZUHO FINANCIAL GROUP INC	800,000	2.00%	5/25/2026	800,000	791,224
MIZUHO FINANCIAL GROUP INC	1,710,000	1.00%	5/22/2027	1,710,000	1,627,475
MIZUHO FINANCIAL GROUP INC	1,500,000	6.00%	7/10/2035	1,500,000	1,519,905
MKS INSTRUMENTS INC 144A	203,000	1.00%	6/1/2030	202,129	196,504
MOHAWK INDUSTRIES INC	4,000,000	4.00%	5/15/2030	3,750,880	3,693,720
MOLSON COORS BEVERAGE CO	3,350,000	4.00%	7/15/2046	3,075,008	2,677,488
MONDELEZ INTERNATIONAL INC	75,000	5.00%	8/28/2034	74,834	71,785
MONONGAHELA POWER CO 144A	1,940,000	6.00%	2/15/2034	1,936,527	1,983,534
MORGAN STANLEY	5,175,000	4.00%	9/8/2026	5,073,518	5,134,480
MORGAN STANLEY	1,050,000	4.00%	1/23/2030	1,238,953	1,022,228
MORGAN STANLEY	2,937,000	3.00%	1/22/2031	2,823,318	2,609,759
MORGAN STANLEY	2,815,000	4.00%	4/1/2031	3,183,094	2,614,769
MORGAN STANLEY	2,000,000	2.00%	2/13/2032	1,576,885	1,631,700
MORGAN STANLEY	7,570,000	1.00%	12/10/2026	7,573,742	7,300,432
MORGAN STANLEY	3,260,000	2.00%	4/28/2032	3,159,825	2,667,039
MORGAN STANLEY	1,980,000	3.00%	1/25/2052	1,849,204	1,211,344
MORGAN STANLEY	3,215,000	7.00%	4/1/2032	3,970,259	3,613,403
MORGAN STANLEY	5,500,000	4.00%	7/22/2028	5,271,059	5,303,210
MORGAN STANLEY	3,170,000	4.00%	7/22/2038	3,431,953	2,697,099
MORGAN STANLEY	1,150,000	4.00%	1/24/2029	1,134,740	1,108,577
MORGAN STANLEY	1,420,000	4.00%	4/22/2039	1,317,465	1,272,093
MORGAN STANLEY	1,200,000	6.00%	8/9/2026	1,451,784	1,228,764
MORGAN STANLEY	888,000	4.00%	1/20/2027	879,289	871,936
MORGAN STANLEY	3,339,000	2.00%	7/21/2032	3,113,709	2,767,497
MORGAN STANLEY	3,095,000	2.00%	9/16/2036	2,974,425	2,517,813
MORGAN STANLEY	2,200,000	3.00%	10/20/2032	2,200,000	1,843,578
MORGAN STANLEY	3,848,000	2.00%	1/21/2028	3,584,126	3,666,682
MORGAN STANLEY	4,773,000	3.00%	1/21/2033	4,671,290	4,092,657
MORGAN STANLEY	250,000	3.00%	2/18/2026	249,060	249,265
MORGAN STANLEY	4,300,000	4.00%	4/20/2028	4,176,504	4,237,736
MORGAN STANLEY	1,472,000	5.00%	7/17/2026	1,457,442	1,470,469
MORGAN STANLEY	4,797,000	5.00%	7/20/2033	4,710,949	4,648,389
MORGAN STANLEY	2,500,000	6.00%	10/18/2028	2,559,201	2,592,275
MORGAN STANLEY	2,305,000	6.00%	10/18/2033	2,464,921	2,438,990
MORGAN STANLEY	1,865,000	6.00%	1/19/2038	1,871,182	1,870,091
MORGAN STANLEY	700,000	5.00%	4/20/2029	705,831	701,911
MORGAN STANLEY	1,000,000	5.00%	4/21/2034	1,000,000	984,350
MORGAN STANLEY	7,484,000	5.00%	7/20/2029	7,395,768	7,566,923
MORGAN STANLEY	2,075,000	5.00%	7/21/2034	2,065,316	2,061,035
MORGAN STANLEY	7,110,000	6.00%	11/1/2029	7,394,992	7,426,822
MORGAN STANLEY	4,798,000	5.00%	1/16/2030	4,898,833	4,805,917
MORGAN STANLEY	1,500,000	5.00%	1/18/2035	1,500,000	1,491,765
MORGAN STANLEY	1,592,000	6.00%	2/7/2039	1,632,630	1,599,466
MORGAN STANLEY	2,302,000	6.00%	4/13/2028	2,378,012	2,341,111
MORGAN STANLEY	3,822,000	6.00%	4/18/2030	3,871,189	3,890,261
MORGAN STANLEY	5,362,000	6.00%	4/19/2035	5,400,658	5,473,905
MORGAN STANLEY	11,731,000	5.00%	7/19/2030	11,937,120	11,689,238
MORGAN STANLEY	4,474,000	5.00%	7/19/2035	4,493,639	4,402,282
MORGAN STANLEY	9,173,000	5.00%	10/18/2030	9,173,000	8,976,056
MORGAN STANLEY	4,795,000	6.00%	11/19/2055	4,803,215	4,631,203
MORGAN STANLEY	1,249,000	6.00%	7/24/2042	1,525,275	1,351,143

(Continued)

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
MORGAN STANLEY	2,000,000	3.00%	7/27/2026	$ 1,836,300	$ 1,953,560
MORGAN STANLEY	1,437,000	4.00%	4/23/2027	1,620,191	1,407,958
MORGAN STANLEY	5,306,000	2.00%	5/4/2027	4,799,839	5,086,279
MORGAN STANLEY	3,473,000	3.00%	4/22/2042	3,568,933	2,573,215
MORGAN STANLEY	1,400,000	5.00%	10/25/2028	1,562,964	1,522,530
MORGAN STANLEY	1,500,000	4.00%	3/21/2035	1,632,825	1,589,615
MORGAN STANLEY	400,000	0.00%	10/26/2029	370,178	377,202
MORGAN STANLEY BANK NA	1,050,000	5.00%	4/21/2026	1,050,000	1,050,945
MORGAN STANLEY BANK NA	2,300,000	6.00%	5/26/2028	2,300,000	2,332,062
MORGAN STANLEY BANK NA	3,931,000	4.00%	10/15/2027	3,931,000	3,905,370
MORGAN STANLEY BANK OF C22 A4	1,847,000	3.00%	4/15/2048	2,023,042	1,836,564
MORGAN STANLEY BANK OF C24 A4	1,549,000	4.00%	5/15/2048	1,727,619	1,537,801
MORGAN STANLEY CAPITAL I H7 A4	2,500,000	3.00%	7/15/2052	2,796,289	2,311,375
MORGAN STANLEY CAPITAL I L1 A4	2,614,000	4.00%	10/15/2051	2,692,247	2,542,925
MORGAN STANLEY CAPITAL I L3 A4	1,800,000	3.00%	11/15/2052	1,610,648	1,646,730
MORGAN STANLEY CAPITAL UB11 A4	2,761,000	3.00%	8/15/2049	2,529,551	2,657,407
MOSAIC CO/THE	240,000	4.00%	11/15/2027	229,625	235,142
MOUNT NITTANY MEDICAL CENTER O	375,000	4.00%	11/15/2052	283,680	275,063
MPLX LP	1,000,000	4.00%	2/15/2025	973,880	998,770
MPLX LP	200,000	5.00%	2/15/2029	205,708	198,248
MPLX LP	75,000	6.00%	2/15/2049	76,040	68,955
MPLX LP	3,990,000	2.00%	3/1/2026	3,938,957	3,852,066
MSCI INC 144A	1,100,000	4.00%	11/15/2029	992,420	1,037,465
MSCI INC 144A	1,080,000	4.00%	9/1/2030	995,880	983,027
MSCI INC 144A	375,000	4.00%	2/15/2031	332,344	343,571
MSCI INC 144A	1,075,000	3.00%	8/15/2033	836,920	908,225
N TX TOLLWAY AUTH REVENUE	225,000	7.00%	1/1/2049	378,804	250,056
NABORS INDUSTRIES INC	276,000	2.00%	6/15/2029	282,210	199,576
NASDAQ INC	350,000	3.00%	4/28/2050	363,035	234,395
NASDAQ INC	1,250,000	2.00%	1/15/2031	1,182,425	1,027,025
NASDAQ INC	500,000	5.00%	6/28/2028	492,650	507,190
NASDAQ INC	1,082,000	6.00%	2/15/2034	1,116,441	1,092,084
NASDAQ INC	500,000	6.00%	8/15/2053	503,315	504,945
NASDAQ INC	65,000	6.00%	6/28/2063	64,615	66,243
NASDAQ INC	300,000	1.00%	2/13/2030	326,658	279,074
NATIONAL AUSTRALIA BANK L 144A	2,144,000	5.00%	6/11/2034	2,144,000	2,150,196
NATIONAL FUEL GAS CO	2,300,000	3.00%	3/1/2031	2,300,012	1,980,530
NATIONAL GRID PLC	1,300,000	6.00%	6/12/2028	1,300,000	1,325,233
NATIONAL HEALTH INVESTORS INC	700,000	3.00%	2/1/2031	694,372	601,587
NATIONAL RURAL UTILITIES COOPE	3,346,000	8.00%	3/1/2032	4,765,015	3,892,201
NATIONAL RURAL UTILITIES COOPE	1,200,000	4.00%	3/15/2049	1,204,321	971,232
NATIONAL RURAL UTILITIES COOPE	1,664,000	7.00%	9/15/2053	1,664,000	1,716,882
NATIONAL SECURITIES CLEAR 144A	560,000	5.00%	5/30/2025	559,787	561,170
NATIONWIDE BUILDING SOCIE 144A	1,400,000	7.00%	10/18/2027	1,400,000	1,436,386
NATIONWIDE MUTUAL INSURAN 144A	820,000	9.00%	8/15/2039	1,218,419	1,045,147
NATURE CONSERVANCY/THE	308,000	4.00%	3/1/2052	308,000	245,916
NATWEST GROUP PLC	1,775,000	3.00%	11/28/2035	1,416,024	1,534,825
NATWEST GROUP PLC	1,435,000	2.00%	6/14/2027	1,290,040	1,369,234
NATWEST GROUP PLC	400,000	5.00%	12/31/2049	376,400	339,768
NATWEST GROUP PLC	1,650,000	7.00%	11/10/2026	1,727,517	1,684,254
NATWEST GROUP PLC	2,850,000	6.00%	3/2/2034	2,848,842	2,919,968
NATWEST GROUP PLC	2,675,000	6.00%	9/13/2029	2,610,345	2,727,510
NATWEST GROUP PLC	650,000	6.00%	6/1/2034	650,000	667,115
NATWEST GROUP PLC	1,825,000	5.00%	5/18/2029	2,062,885	1,807,060
NATWEST GROUP PLC	1,108,000	3.00%	5/22/2028	998,840	1,059,691
NATWEST GROUP PLC	1,050,000	8.00%	12/31/2049	1,053,938	1,059,419
NATWEST MARKETS PLC 144A	1,370,000	3.00%	3/22/2025	1,349,702	1,365,328
NAVIENT CORP	814,000	5.00%	3/15/2028	813,935	776,507
NAVIENT PRIVATE EDUC HA A 144A	461,632	1.00%	1/15/2069	467,258	428,505
NBCUNIVERSAL MEDIA LLC	1,300,000	6.00%	4/1/2041	1,333,781	1,317,056
NBCUNIVERSAL MEDIA LLC	703,000	4.00%	1/15/2043	698,199	599,329
NESTLE CAPITAL CORP 144A	1,216,000	5.00%	3/12/2054	1,212,109	1,146,883
NESTLE HOLDINGS INC 144A	1,365,000	4.00%	9/24/2038	1,544,570	1,176,316
NESTLE HOLDINGS INC 144A	150,000	4.00%	9/24/2048	147,986	119,456
NETFLIX INC	120,000	6.00%	11/15/2028	123,078	124,367

(Continued)

THE CITIGROUP PENSION PLAN
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
EIN: 52-1568099; Plan 020
December 31, 2024

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
NETFLIX INC	2,580,000	6.00%	5/15/2029	$ 2,881,662	$ 2,734,981
NETFLIX INC	876,000	5.00%	8/15/2034	872,619	859,093
NETFLIX INC	292,000	5.00%	8/15/2054	291,387	285,523
NETFLIX INC 144A	17,000	5.00%	11/15/2029	19,965	17,327
NEVADA POWER CO	1,205,000	2.00%	5/1/2030	1,283,217	1,059,147
NEW JERSEY ST ECON DEV AUTH LE	380,000	7.00%	2/15/2029	404,986	401,918
NEW JERSEY ST ECON DEV AUTH LE	200,000	7.00%	2/15/2029	216,328	220,014
NEW JERSEY ST TRANSPRTN TRUST	535,000	7.00%	12/15/2040	755,062	571,000
NEW JERSEY ST TURNPIKE AUTH TU	7,515,000	7.00%	1/1/2041	8,987,783	8,392,602
NEW ORLEANS HOTEL HNLA A 144A	1,400,000	5.00%	4/15/2032	1,315,781	1,379,476
NEW RESIDENTIAL M RPL3 A1 144A	654,779	3.00%	7/25/2059	651,506	624,083
NEW YORK AND PRESBYTERIAN HOSP	140,000	4.00%	8/1/2056	139,994	109,698
NEW YORK AND PRESBYTERIAN HOSP	200,000	5.00%	8/1/2116	176,312	161,888
NEW YORK CITY NY MUNI WTR FIN	250,000	6.00%	6/15/2044	256,770	247,855
NEW YORK CITY NY TRANSITIONAL	400,000	6.00%	8/1/2037	398,108	394,360
NEW YORK LIFE GLOBAL FUND 144A	1,535,000	2.00%	8/1/2031	1,534,447	1,263,443
NEW YORK LIFE GLOBAL FUND 144A	1,110,000	5.00%	1/28/2033	1,107,969	1,061,138
NEW YORK LIFE GLOBAL FUND 144A	1,976,000	5.00%	12/5/2029	1,974,874	1,961,516
NEW YORK LIFE INSURANCE C 144A	1,298,000	6.00%	5/15/2033	1,335,343	1,344,261
NEW YORK LIFE INSURANCE C 144A	700,000	7.00%	11/15/2039	698,383	776,335
NEW YORK LIFE INSURANCE C 144A	704,000	4.00%	5/15/2069	582,081	544,966
NEW YORK LIFE INSURANCE C 144A	473,000	4.00%	5/15/2050	381,082	344,410
NEW YORK NY	500,000	6.00%	3/1/2036	510,440	512,930
NEW YORK NY	250,000	6.00%	10/1/2053	277,788	261,683
NEW YORK NY	1,500,000	5.00%	9/1/2037	1,500,000	1,422,285
NEW YORK NY	240,000	5.00%	10/1/2049	240,000	227,549
NEW YORK NY	70,000	5.00%	10/1/2054	70,000	66,235
NEW YORK ST DORM AUTH REVENUES	445,000	5.00%	7/1/2048	401,942	400,651
NEW YORK ST DORM AUTH ST PERSO	900,000	5.00%	9/15/2027	900,000	907,371
NEW YORK ST DORM AUTH ST PERSO	375,000	6.00%	3/15/2039	376,669	375,233
NEW YORK ST URBAN DEV CORP REV	465,000	4.00%	3/15/2033	415,046	432,390
NEWMONT CORP	500,000	2.00%	10/1/2030	506,585	431,720
NEWMONT CORP / NEWCREST FINANC	475,000	4.00%	5/13/2050	552,466	383,753
NEWPORT BEACH CA COPS	1,875,000	7.00%	7/1/2040	1,875,000	2,077,106
NEWS CORP 144A	2,600,000	4.00%	5/15/2029	2,632,500	2,411,864
NEXTERA ENERGY CAPITAL HOLDING	120,000	6.00%	3/1/2025	120,300	120,212
NEXTERA ENERGY CAPITAL HOLDING	2,675,000	2.00%	6/15/2028	2,677,831	2,423,069
NEXTERA ENERGY CAPITAL HOLDING	775,000	2.00%	1/15/2027	696,679	732,259
NEXTERA ENERGY CAPITAL HOLDING	1,200,000	5.00%	7/15/2032	1,201,224	1,181,556
NEXTERA ENERGY CAPITAL HOLDING	1,375,000	5.00%	2/28/2033	1,257,933	1,348,298
NEXTERA ENERGY CAPITAL HOLDING	550,000	5.00%	2/28/2053	534,903	505,571
NGPL PIPECO LLC 144A	750,000	8.00%	12/15/2037	815,221	840,255
NIAGARA MOHAWK POWER CORP 144A	1,374,000	4.00%	10/1/2034	1,374,343	1,238,304
NIAGARA MOHAWK POWER CORP 144A	1,198,000	3.00%	1/10/2032	1,199,059	1,005,913
NIGERIA GOVERNMENT INTERN 144A	230,000	10.00%	12/9/2034	232,645	234,632
NIKE INC	480,000	4.00%	5/1/2043	539,657	376,310
NIKE INC	360,000	3.00%	3/27/2040	357,746	277,891
NIPPON LIFE INSURANCE CO 144A	200,000	3.00%	1/23/2050	200,000	181,528
NIPPON LIFE INSURANCE CO 144A	800,000	3.00%	1/21/2051	785,334	674,928
NIPPON LIFE INSURANCE CO 144A	200,000	6.00%	9/13/2053	200,000	206,944
NISOURCE INC	1,275,000	4.00%	5/1/2030	1,445,054	1,189,142
NISOURCE INC	2,025,000	2.00%	2/15/2031	1,567,197	1,656,146
NISOURCE INC	1,451,000	5.00%	4/1/2034	1,439,860	1,439,363
NISSAN MOTOR CO LTD 144A	1,300,000	4.00%	9/17/2025	1,281,107	1,281,228
NISSAN MOTOR CO LTD 144A	1,600,000	4.00%	9/17/2027	1,768,452	1,540,528
NISSAN MOTOR CO LTD 144A	300,000	5.00%	9/17/2030	342,804	281,202
NISSAN MOTOR CO LTD REGS	1,100,000	3.00%	9/17/2028	1,451,689	1,119,813
NNN REIT INC	2,600,000	4.00%	10/15/2028	2,501,200	2,538,484
NNN REIT INC	475,000	5.00%	10/15/2048	573,328	401,879
NNN REIT INC	675,000	6.00%	10/15/2033	659,313	680,704
NNN REIT INC	3,000,000	6.00%	6/15/2034	3,026,910	2,988,210
NOMURA HOLDINGS INC	200,000	3.00%	1/16/2030	206,878	180,510
NOMURA HOLDINGS INC	4,360,000	3.00%	7/14/2031	4,187,600	3,673,256
NOMURA HOLDINGS INC	300,000	6.00%	7/6/2029	300,000	304,917
NORDEA BANK ABP 144A	1,500,000	5.00%	3/19/2027	1,500,000	1,507,515

(Continued)

THE CITIGROUP PENSION PLAN
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
EIN: 52-1568099; Plan 020
December 31, 2024

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
NORDEA BANK ABP 144A	830,000	6.00%	12/31/2049	$ 830,000	$ 793,040
NORDIC INVESTMENT BANK	11,552,000	3.00%	4/4/2025	11,265,323	11,499,207
NORDSON CORP	1,625,000	6.00%	9/15/2033	1,620,369	1,673,214
NORDSTROM INC	4,000,000	4.00%	8/1/2031	2,916,250	3,498,240
NORFOLK SOUTHERN CORP	2,075,000	5.00%	10/1/2041	2,098,619	1,894,641
NORFOLK SOUTHERN CORP	850,000	4.00%	6/15/2045	943,577	719,721
NORFOLK SOUTHERN CORP	375,000	5.00%	1/15/2046	477,610	325,845
NORFOLK SOUTHERN CORP	385,000	4.00%	8/15/2052	303,549	295,888
NORFOLK SOUTHERN CORP	900,000	4.00%	2/28/2048	897,390	716,976
NORFOLK SOUTHERN CORP	315,000	3.00%	5/15/2055	205,085	199,490
NORFOLK SOUTHERN CORP	185,000	5.00%	6/1/2053	173,306	155,215
NORFOLK SOUTHERN CORP	305,000	4.00%	3/1/2033	303,933	291,187
NORFOLK SOUTHERN CORP	598,000	5.00%	8/1/2030	596,780	603,944
NORFOLK SOUTHERN CORP	1,117,000	5.00%	8/1/2054	1,107,244	1,064,981
NORTHERN NATURAL GAS CO 144A	300,000	4.00%	9/15/2042	306,978	241,053
NORTHERN NATURAL GAS CO 144A	700,000	3.00%	10/16/2051	693,812	462,938
NORTHERN STATES POWER CO/MN	1,012,000	6.00%	6/1/2036	1,301,978	1,096,158
NORTHERN STATES POWER CO/MN	225,000	4.00%	5/15/2046	190,179	168,086
NORTHERN STATES POWER CO/MN	750,000	4.00%	9/15/2047	784,600	554,768
NORTHERN STATES POWER CO/MN	1,888,000	3.00%	3/1/2050	1,567,689	1,209,944
NORTHERN STATES POWER CO/MN	1,038,000	3.00%	6/1/2051	895,681	620,423
NORTHERN STATES POWER CO/MN	327,000	5.00%	6/1/2052	280,774	274,889
NORTHERN STATES POWER CO/MN	437,000	5.00%	5/15/2053	418,263	404,915
NORTHERN STATES POWER CO/MN	619,000	5.00%	3/15/2054	621,931	595,887
NORTHROP GRUMMAN CORP	200,000	5.00%	11/15/2040	199,490	188,160
NORTHROP GRUMMAN CORP	325,000	4.00%	4/15/2045	350,951	254,326
NORTHROP GRUMMAN CORP	725,000	4.00%	10/15/2047	878,217	569,589
NORTHROP GRUMMAN CORP	140,000	4.00%	5/1/2030	169,873	136,329
NORTHROP GRUMMAN CORP	80,000	5.00%	5/1/2050	103,399	75,022
NORTHROP GRUMMAN CORP	200,000	8.00%	3/1/2026	217,594	206,592
NORTHROP GRUMMAN CORP	745,000	5.00%	3/15/2053	727,696	665,985
NORTHROP GRUMMAN CORP	2,832,000	5.00%	6/1/2034	2,816,358	2,759,926
NORTHROP GRUMMAN CORP	1,691,000	5.00%	6/1/2054	1,695,960	1,572,917
NORTHWELL HEALTHCARE INC	200,000	6.00%	11/1/2043	210,644	205,950
NORTHWELL HEALTHCARE INC	120,000	4.00%	11/1/2047	120,000	96,041
NORTHWESTERN MUTUAL GLOBA 144A	1,131,000	1.00%	1/14/2026	1,134,370	1,088,542
NORTHWESTERN MUTUAL GLOBA 144A	895,000	2.00%	6/1/2028	894,177	805,769
NORTHWESTERN MUTUAL GLOBA 144A	1,810,000	5.00%	6/12/2028	1,809,439	1,810,652
NORTHWESTERN MUTUAL GLOBA 144A	995,000	5.00%	5/28/2031	994,711	996,891
NORTHWESTERN MUTUAL LIFE 144A	300,000	6.00%	3/30/2040	431,454	307,362
NORTHWESTERN MUTUAL LIFE 144A	720,000	4.00%	9/30/2047	731,636	540,202
NORTHWESTERN MUTUAL LIFE 144A	260,000	3.00%	3/30/2051	259,095	178,724
NOVANT HEALTH INC	510,000	3.00%	11/1/2051	514,340	337,462
NOVARTIS CAPITAL CORP	443,000	2.00%	8/14/2030	448,781	387,935
NOVARTIS CAPITAL CORP	600,000	5.00%	9/18/2054	591,390	530,412
NOVASTAR MORTGAGE FUNDING 3 M2	104,470	5.00%	1/25/2036	96,961	103,831
NRG ENERGY INC 144A	1,225,000	4.00%	6/15/2029	1,397,401	1,169,900
NRG ENERGY INC 144A	1,215,000	2.00%	12/2/2025	1,140,533	1,179,789
NRG ENERGY INC 144A	665,000	2.00%	12/2/2027	664,062	617,393
NSTAR ELECTRIC CO	800,000	4.00%	3/1/2044	794,472	676,008
NSTAR ELECTRIC CO	1,851,000	5.00%	6/1/2034	1,848,279	1,860,625
NTT FINANCE CORP 144A	2,280,000	2.00%	4/3/2031	2,269,083	1,907,995
NUCOR CORP	2,030,000	6.00%	12/1/2037	2,668,419	2,184,909
NUCOR CORP	70,000	3.00%	12/15/2055	69,503	41,642
NUSTAR LOGISTICS LP	800,000	6.00%	10/1/2025	798,376	799,848
NUTANIX INC	222,000	0.00%	10/1/2027	253,772	268,176
NUTRIEN LTD	1,000,000	6.00%	12/1/2040	1,140,660	971,650
NUTRIEN LTD	215,000	4.00%	4/1/2029	211,700	208,526
NUTRIEN LTD	1,112,000	3.00%	5/13/2030	1,014,266	1,000,511
NUTRIEN LTD	65,000	4.00%	5/13/2050	47,971	48,475
NUVEEN LLC 144A	500,000	4.00%	11/1/2028	576,922	485,245
NUVEEN LLC 144A	230,000	6.00%	1/15/2030	229,742	234,218
NUVEEN LLC 144A	1,250,000	6.00%	4/15/2034	1,248,300	1,265,800
NVIDIA CORP	226,000	3.00%	4/1/2030	205,316	207,066
NVIDIA CORP	575,000	4.00%	4/1/2050	591,377	427,927

(Continued)

THE CITIGROUP PENSION PLAN
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
EIN: 52-1568099; Plan 020
December 31, 2024

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
NVR INC	1,100,000	3.00%	5/15/2030	$ 1,191,872	$ 992,948
NXP BV / NXP FUNDING LLC / NXP	5,140,000	3.00%	2/15/2032	4,607,315	4,327,469
NXP BV / NXP FUNDING LLC / NXP	450,000	3.00%	11/30/2051	444,465	288,999
NXP BV / NXP FUNDING LLC / NXP	1,686,000	4.00%	6/18/2029	1,629,842	1,636,904
NXP BV / NXP FUNDING LLC / NXP	700,000	3.00%	5/1/2025	742,304	695,184
NXP BV / NXP FUNDING LLC / NXP	4,690,000	3.00%	5/1/2030	4,299,507	4,308,093
NXP BV / NXP FUNDING LLC / NXP	1,293,000	3.00%	5/11/2031	1,074,399	1,102,502
NXP BV / NXP FUNDING LLC / NXP	1,158,000	5.00%	1/15/2033	1,102,600	1,127,105
NYKREDIT REALKREDIT AS REGS	1,650,268	2.00%	10/1/2052	251,113	190,117
NYKREDIT REALKREDIT AS REGS	3,557,539	2.00%	10/1/2052	533,309	396,908
NYU LANGONE HOSPITALS	595,000	6.00%	7/1/2043	814,912	606,311
NYU LANGONE HOSPITALS	180,000	3.00%	7/1/2055	180,000	120,676
OBX 2022-J2 TRUST J2 A1 144A	862,337	4.00%	8/25/2052	743,970	750,940
OBX 2023-NQM1 TRU NQM1 A1 144A	1,017,615	6.00%	11/25/2062	1,024,868	1,020,220
OBX 2023-NQM7 TRU NQM7 A1 144A	359,042	7.00%	4/25/2063	359,036	364,104
OBX 2024-NQM15 T NQM15 A2 144A	342,209	6.00%	10/25/2064	342,208	340,309
OBX 2024-NQM15 T NQM15 A3 144A	400,873	6.00%	10/25/2064	400,871	398,644
OBX 2024-NQM2 TRU NQM2 A1 144A	2,303,828	6.00%	12/25/2063	2,303,808	2,311,822
OCCIDENTAL PETROLEUM CORP	290,000	3.00%	4/15/2026	268,830	283,452
OCCIDENTAL PETROLEUM CORP	40,000	4.00%	4/15/2046	30,724	29,681
OCCIDENTAL PETROLEUM CORP	3,600,000	4.00%	8/15/2029	3,456,000	3,300,732
OCCIDENTAL PETROLEUM CORP	330,000	8.00%	9/15/2031	385,291	365,762
OCCIDENTAL PETROLEUM CORP	700,000	6.00%	9/15/2036	915,348	717,801
OCCIDENTAL PETROLEUM CORP	6,970,000	0.00%	10/10/2036	3,859,428	3,885,775
OCCIDENTAL PETROLEUM CORP	610,000	8.00%	6/15/2039	918,013	695,760
OCCIDENTAL PETROLEUM CORP	40,000	6.00%	3/15/2040	50,769	39,426
OCCIDENTAL PETROLEUM CORP	110,000	7.00%	10/15/2027	140,407	114,813
OCCIDENTAL PETROLEUM CORP	675,000	5.00%	8/1/2029	678,236	669,593
OCCIDENTAL PETROLEUM CORP	805,000	6.00%	10/1/2034	801,949	784,344
OCCIDENTAL PETROLEUM CORP	280,000	6.00%	10/1/2054	278,746	265,661
OCI NV 144A	524,000	7.00%	3/16/2033	523,130	528,375
OCP SA 144A	670,000	7.00%	5/2/2034	659,890	683,400
OGLETHORPE POWER CORP	250,000	5.00%	10/1/2048	239,065	220,368
OHIO EDISON CO	280,000	8.00%	10/15/2038	425,622	345,223
OHIO EDISON CO 144A	390,000	6.00%	1/15/2033	389,185	389,910
OHIO POWER CO	1,400,000	7.00%	3/1/2033	1,916,404	1,482,964
OHIO POWER CO	113,000	7.00%	2/15/2033	124,067	119,701
OHIO POWER CO	762,000	4.00%	4/1/2048	620,347	585,254
OHIO POWER CO	813,000	4.00%	6/1/2049	624,286	610,498
OHIO POWER CO	625,000	3.00%	4/1/2030	670,857	553,669
OHIO POWER CO	1,761,000	3.00%	10/1/2051	1,391,227	1,059,558
OHIO POWER CO	208,000	5.00%	6/1/2033	210,800	201,205
OHIO ST UNIV	320,000	5.00%	6/1/2111	343,433	272,112
OHIOHEALTH CORP	3,252,000	2.00%	11/15/2031	3,252,000	2,726,119
OKLAHOMA GAS AND ELECTRIC CO	1,100,000	6.00%	4/1/2053	1,103,878	1,073,083
OKLAHOMA ST DEV FIN AUTH	570,000	5.00%	5/1/2052	568,215	518,803
OLD REPUBLIC INTERNATIONAL COR	300,000	4.00%	8/26/2026	294,738	294,975
OMEGA HEALTHCARE INVESTORS INC	1,400,000	5.00%	4/1/2027	1,379,644	1,381,954
ON SEMICONDUCTOR CORP	333,000	0.00%	5/1/2027	461,668	435,897
ON SEMICONDUCTOR CORP 144A	975,000	4.00%	9/1/2028	992,534	914,375
ONCOR ELECTRIC DELIVERY C 144A	550,000	6.00%	6/15/2054	549,769	534,809
ONCOR ELECTRIC DELIVERY CO LLC	455,000	5.00%	12/1/2041	471,033	399,595
ONCOR ELECTRIC DELIVERY CO LLC	1,835,000	3.00%	9/15/2049	1,873,826	1,205,173
ONCOR ELECTRIC DELIVERY CO LLC	280,000	4.00%	5/15/2050	279,174	204,977
ONCOR ELECTRIC DELIVERY CO LLC	1,906,000	4.00%	6/1/2032	1,899,005	1,782,644
ONCOR ELECTRIC DELIVERY CO LLC	100,000	5.00%	6/1/2052	99,097	83,862
ONCOR ELECTRIC DELIVERY CO LLC	510,000	6.00%	11/15/2033	509,113	523,066
ONE 2021-PARK MORT PARK A 144A	2,000,000	5.00%	3/15/2036	1,920,000	1,975,000
ONEMAIN FINANCE CORP	2,121,000	7.00%	5/15/2029	2,128,052	2,147,406
ONEOK INC	225,000	6.00%	6/15/2035	223,585	230,378
ONEOK INC	1,810,000	5.00%	7/15/2028	1,742,125	1,784,135
ONEOK INC	421,000	5.00%	3/15/2050	342,677	330,809
ONEOK INC	3,000,000	6.00%	11/15/2032	3,120,270	3,107,610
ONEOK INC	570,000	6.00%	9/1/2033	603,681	586,690
ONEOK INC	1,021,000	4.00%	3/1/2050	779,544	737,325

(Continued)

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
ONEOK INC	610,000	5.00%	10/15/2031	$ 609,120	$ 590,206
ONEOK INC	755,000	5.00%	11/1/2034	754,472	722,354
ONEOK INC	955,000	6.00%	11/1/2054	955,237	899,027
ONEOK PARTNERS LP	200,000	7.00%	10/15/2037	200,048	215,466
ONEOK PARTNERS LP	1,250,000	6.00%	2/1/2041	1,324,975	1,245,900
OOREDOO INTERNATIONAL FIN 144A	600,000	5.00%	10/19/2025	593,760	600,414
OPKO HEALTH INC 144A	62,000	4.00%	1/15/2029	61,961	86,180
ORACLE CORP	1,000,000	6.00%	7/8/2039	1,023,320	1,035,850
ORACLE CORP	2,000,000	5.00%	7/15/2040	2,718,580	1,927,480
ORACLE CORP	4,465,000	4.00%	5/15/2045	3,514,651	3,525,251
ORACLE CORP	470,000	4.00%	7/15/2046	435,891	362,088
ORACLE CORP	1,635,000	3.00%	7/15/2026	1,717,760	1,585,607
ORACLE CORP	2,525,000	4.00%	11/15/2037	2,524,274	2,109,966
ORACLE CORP	200,000	4.00%	11/15/2047	163,498	152,580
ORACLE CORP	10,375,000	3.00%	4/1/2030	9,961,904	9,371,219
ORACLE CORP	750,000	4.00%	4/1/2040	598,418	587,243
ORACLE CORP	5,630,000	4.00%	4/1/2050	4,082,760	3,947,869
ORACLE CORP	3,672,000	4.00%	3/25/2051	2,803,867	2,722,090
ORACLE CORP	815,000	4.00%	3/25/2061	710,735	586,930
ORACLE CORP	30,000	2.00%	3/25/2028	29,923	27,734
ORACLE CORP	1,200,000	3.00%	3/25/2031	1,034,484	1,056,144
ORACLE CORP	220,000	7.00%	11/9/2052	219,861	246,886
ORACLE CORP	3,260,000	5.00%	5/6/2030	3,216,550	3,213,838
ORACLE CORP	353,000	5.00%	2/6/2033	352,753	343,804
ORACLE CORP	1,080,000	6.00%	2/6/2053	1,074,524	1,022,630
ORACLE CORP	200,000	5.00%	9/27/2034	199,416	189,606
ORACLE CORP	230,000	5.00%	9/27/2054	229,354	211,966
ORACLE CORP	1,249,000	6.00%	9/27/2064	1,217,413	1,144,908
ORANGE SA	1,500,000	9.00%	3/1/2031	1,923,184	1,786,230
ORANGE SA	25,000	6.00%	2/6/2044	33,472	24,288
O'REILLY AUTOMOTIVE INC	700,000	4.00%	4/1/2030	699,713	672,868
O'REILLY AUTOMOTIVE INC	1,025,000	5.00%	8/19/2034	1,022,766	995,060
ORIENTAL REPUBLIC OF URUGUAY	1,695,000	5.00%	9/10/2060	1,683,440	1,542,416
ORIX CORP	3,300,000	2.00%	3/9/2031	3,329,034	2,773,584
ORIX CORP	1,500,000	4.00%	4/13/2032	1,463,100	1,378,140
ORL TRUST 2024-GLK GLKS B 144A	735,000	6.00%	12/15/2039	733,163	735,000
ORLANDO HEALTH OBLIGATED GROUP	280,000	4.00%	10/1/2048	280,000	224,328
OTIS WORLDWIDE CORP	1,165,000	3.00%	2/15/2030	1,056,254	1,035,172
OTIS WORLDWIDE CORP	475,000	3.00%	2/15/2040	467,755	355,628
OTIS WORLDWIDE CORP	1,235,000	5.00%	11/19/2031	1,233,760	1,235,457
OVINTIV INC	60,000	7.00%	11/1/2031	72,218	65,125
OVINTIV INC	75,000	7.00%	8/15/2034	98,910	77,782
OVINTIV INC	3,271,000	6.00%	7/15/2033	3,386,368	3,349,733
OVINTIV INC	810,000	7.00%	7/15/2053	886,405	861,184
OWENS CORNING	145,000	4.00%	6/1/2030	130,275	136,547
OWENS CORNING	205,000	4.00%	2/15/2030	188,446	190,334
OWENS CORNING	375,000	6.00%	6/15/2054	370,028	371,119
PACCAR FINANCIAL CORP	6,019,000	5.00%	3/22/2034	5,931,911	6,055,957
PACIFIC GAS AND ELECTRIC CO	185,000	4.00%	4/15/2042	140,705	153,515
PACIFIC GAS AND ELECTRIC CO	1,355,000	5.00%	2/15/2044	1,111,900	1,157,848
PACIFIC GAS AND ELECTRIC CO	350,000	4.00%	3/15/2046	276,978	276,969
PACIFIC GAS AND ELECTRIC CO	300,000	3.00%	3/1/2026	309,714	293,310
PACIFIC GAS AND ELECTRIC CO	1,620,000	4.00%	12/1/2047	1,534,196	1,211,468
PACIFIC GAS AND ELECTRIC CO	180,000	5.00%	8/1/2028	204,304	177,287
PACIFIC GAS AND ELECTRIC CO	812,000	2.00%	8/1/2027	809,548	757,296
PACIFIC GAS AND ELECTRIC CO	2,735,000	3.00%	2/1/2031	2,526,583	2,339,410
PACIFIC GAS AND ELECTRIC CO	2,232,000	3.00%	8/1/2040	1,752,411	1,672,170
PACIFIC GAS AND ELECTRIC CO	5,969,000	4.00%	8/1/2050	4,919,073	4,096,943
PACIFIC GAS AND ELECTRIC CO	6,922,000	5.00%	7/1/2050	6,538,362	6,001,443
PACIFIC GAS AND ELECTRIC CO	1,000,000	3.00%	1/1/2026	1,045,632	982,390
PACIFIC GAS AND ELECTRIC CO	2,070,000	5.00%	7/1/2040	2,257,642	1,788,666
PACIFIC GAS AND ELECTRIC CO	525,000	3.00%	6/1/2031	530,308	465,623
PACIFIC GAS AND ELECTRIC CO	926,000	3.00%	6/15/2028	914,803	867,505
PACIFIC GAS AND ELECTRIC CO	109,000	5.00%	3/1/2052	100,168	97,799
PACIFIC GAS AND ELECTRIC CO	905,000	6.00%	6/15/2032	902,276	929,191

(Continued)

THE CITIGROUP PENSION PLAN
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
EIN: 52-1568099; Plan 020
December 31, 2024

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
PACIFIC GAS AND ELECTRIC CO	470,000	7.00%	1/15/2053	$ 506,782	$ 512,963
PACIFIC GAS AND ELECTRIC CO	290,000	7.00%	4/1/2053	288,959	314,290
PACIFIC GAS AND ELECTRIC CO	2,180,000	7.00%	3/15/2034	2,174,550	2,388,539
PACIFIC GAS AND ELECTRIC CO	320,000	6.00%	5/15/2034	319,603	327,309
PACIFIC GAS AND ELECTRIC CO	2,668,000	6.00%	10/1/2054	2,686,921	2,637,852
PACIFICORP	435,000	8.00%	11/15/2031	640,337	495,939
PACIFICORP	125,000	3.00%	3/15/2051	82,720	81,463
PACIFICORP	83,000	3.00%	6/15/2052	53,164	49,449
PACIFICORP	2,500,000	5.00%	12/1/2053	2,325,810	2,302,075
PACIFICORP	3,986,000	6.00%	5/15/2054	3,774,384	3,727,030
PACIFICORP	2,925,000	5.00%	2/15/2034	2,919,639	2,906,777
PACIFICORP	4,308,000	6.00%	1/15/2055	4,282,021	4,194,613
PACKAGING CORP OF AMERICA	145,000	3.00%	12/15/2027	134,809	139,676
PACKAGING CORP OF AMERICA	450,000	4.00%	12/15/2049	529,606	345,834
PACKAGING CORP OF AMERICA	425,000	3.00%	10/1/2051	422,760	273,058
PAGAYA TECHNOLOGIES LTD 144A	386,000	6.00%	10/1/2029	395,339	400,668
PALMER SQUARE CLO 3A A1R2 144A	2,700,000	6.00%	11/15/2036	2,700,000	2,718,654
PANAMA GOVERNMENT INTERNATIONA	753,000	4.00%	4/29/2053	542,913	440,204
PANAMA GOVERNMENT INTERNATIONA	443,000	5.00%	4/16/2050	325,384	273,118
PANAMA GOVERNMENT INTERNATIONA	270,000	2.00%	9/29/2032	270,000	188,733
PANAMA GOVERNMENT INTERNATIONA	600,000	8.00%	3/1/2038	677,450	601,566
PANAMA GOVERNMENT INTERNATIONA	851,000	4.00%	4/29/2053	970,480	497,495
PARAMOUNT GLOBAL	97,000	5.00%	8/15/2044	76,301	73,498
PARAMOUNT GLOBAL	208,000	5.00%	1/15/2045	157,287	152,466
PARAMOUNT GLOBAL	146,000	4.00%	3/15/2043	112,460	106,386
PARAMOUNT GLOBAL	749,000	6.00%	9/1/2043	653,929	651,428
PARAMOUNT GLOBAL	1,200,000	5.00%	1/15/2031	1,101,084	1,120,404
PARK AVENUE INSTITU 1A A1 144A	3,600,000	6.00%	4/20/2035	3,600,000	3,600,000
PARKER-HANNIFIN CORP	110,000	4.00%	9/15/2027	105,992	108,829
PARKER-HANNIFIN CORP	475,000	5.00%	9/15/2029	476,753	468,355
PATTERSON-UTI ENERGY INC	175,000	5.00%	11/15/2029	158,239	170,396
PATTERSON-UTI ENERGY INC	1,305,000	7.00%	10/1/2033	1,351,398	1,367,810
PAYPAL HOLDINGS INC	420,000	2.00%	6/1/2030	428,986	368,130
PAYPAL HOLDINGS INC	365,000	3.00%	6/1/2050	328,481	247,477
PAYPAL HOLDINGS INC	675,000	5.00%	6/1/2052	672,820	624,321
PAYPAL HOLDINGS INC	210,000	5.00%	6/1/2062	194,382	191,220
PC GROUP INC CONVERTIBLE	407,854	7.00%	12/23/2017	407,854	2,039
PEACEHEALTH OBLIGATED GROUP	2,926,000	1.00%	11/15/2025	2,994,702	2,835,265
PECO ENERGY CO	139,000	6.00%	10/1/2036	147,797	145,587
PECO ENERGY CO	164,000	4.00%	3/1/2048	135,738	127,372
PECO ENERGY CO	760,000	3.00%	9/15/2049	747,543	496,379
PECO ENERGY CO	2,064,000	3.00%	9/15/2051	1,755,259	1,281,311
PECO ENERGY CO	666,000	4.00%	8/15/2052	586,491	550,675
PECO ENERGY CO	1,870,000	5.00%	9/15/2054	1,856,921	1,772,293
PENN ENTERTAINMENT INC	357,000	3.00%	5/15/2026	534,775	391,143
PENNSYLVANIA ST ECON DEV FING	2,565,000	2.00%	6/15/2027	2,565,000	2,401,866
PENNSYLVANIA ST TURNPIKE COMMI	160,000	6.00%	12/1/2045	196,171	155,014
PENNYMAC CORP 144A	192,000	9.00%	6/1/2029	192,535	188,160
PENSKE TRUCK LEASING CO L 144A	2,559,000	4.00%	3/10/2025	2,527,243	2,554,138
PENSKE TRUCK LEASING CO L 144A	700,000	3.00%	11/1/2029	696,878	647,661
PENSKE TRUCK LEASING CO L 144A	1,799,000	4.00%	7/1/2027	1,794,017	1,775,937
PENSKE TRUCK LEASING CO L 144A	1,355,000	6.00%	6/15/2030	1,351,328	1,421,544
PENSKE TRUCK LEASING CO L 144A	1,860,000	5.00%	1/12/2027	1,858,880	1,872,425
PENSKE TRUCK LEASING CO L 144A	939,000	5.00%	7/1/2029	942,505	942,324
PEPSICO SINGAPORE FINANCING I	3,000,000	5.00%	2/16/2034	2,865,210	2,904,060
PERMIAN RESOURCES OPERATI 144A	753,000	7.00%	1/15/2032	750,885	764,378
PERMIAN RESOURCES OPERATING LL	145,000	3.00%	4/1/2028	355,254	364,768
PERNOD RICARD INTERNATION 144A	825,000	1.00%	4/1/2028	808,088	733,442
PERUVIAN GOVERNMENT INTERNATIO	20,000	3.00%	6/20/2030	20,000	17,580
PERUVIAN GOVERNMENT INTERNATIO	1,834,000	3.00%	12/1/2060	1,203,031	963,767
PERUVIAN GOVERNMENT INTERNATIO	780,000	3.00%	7/28/2121	716,643	409,422
PERUVIAN GOVERNMENT INTERNATIO	740,000	4.00%	1/15/2072	711,680	449,994
PERUVIAN GOVERNMENT INTERNATIO	1,363,000	6.00%	8/8/2054	1,431,832	1,298,721
PERUVIAN GOVERNMENT INTERNATIO	545,000	5.00%	2/8/2035	545,681	523,296
PERUVIAN GOVERNMENT INTERNATIO	75,000	6.00%	8/8/2054	76,425	71,463

(Continued)

THE CITIGROUP PENSION PLAN
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
EIN: 52-1568099; Plan 020
December 31, 2024

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
PETROBRAS GLOBAL FINANCE BV	2,025,000	7.00%	1/27/2041	$ 2,446,074	$ 1,921,401
PETROBRAS GLOBAL FINANCE BV	1,050,000	7.00%	3/19/2049	1,158,049	983,546
PETROBRAS GLOBAL FINANCE BV	430,000	6.00%	6/10/2051	414,718	325,304
PETROLEOS MEXICANOS	3,332,000	7.00%	2/16/2032	2,592,049	2,898,673
PETROLEOS MEXICANOS	740,000	5.00%	1/23/2026	693,272	714,100
PETROLEOS MEXICANOS	600,000	7.00%	8/4/2026	579,737	589,572
PETROLEOS MEXICANOS	2,600,000	7.00%	9/21/2047	2,490,468	1,787,422
PETROLEOS MEXICANOS	4,790,000	7.00%	3/13/2027	4,644,130	4,630,828
PETROLEOS MEXICANOS	6,875,000	8.00%	1/23/2050	4,908,006	5,187,188
PETROLEOS MEXICANOS	2,603,000	6.00%	1/28/2031	2,049,342	2,198,207
PETROLEOS MEXICANOS	402,000	7.00%	1/28/2060	404,939	276,045
PETROLEOS MEXICANOS	1,100,000	10.00%	2/7/2033	1,074,700	1,142,273
PFIZER INC	710,000	7.00%	3/15/2039	928,066	830,239
PFIZER INC	600,000	4.00%	5/15/2044	607,356	519,762
PFIZER INC	1,500,000	4.00%	12/15/2036	1,840,263	1,337,655
PFIZER INC	660,000	4.00%	12/15/2046	658,852	532,336
PFIZER INC	750,000	4.00%	9/15/2038	702,158	655,245
PFIZER INC	554,000	3.00%	3/15/2029	571,392	528,294
PFIZER INC	2,871,000	4.00%	3/15/2039	2,635,989	2,424,014
PFIZER INC	1,000,000	3.00%	4/1/2030	907,610	896,960
PFIZER INC	580,000	2.00%	5/28/2030	578,196	494,317
PFIZER INC	4,661,000	3.00%	5/28/2040	4,151,444	3,231,052
PFIZER INVESTMENT ENTERPRISES	4,000,000	4.00%	5/19/2026	4,009,080	3,994,400
PFIZER INVESTMENT ENTERPRISES	870,000	4.00%	5/19/2028	873,041	862,274
PFIZER INVESTMENT ENTERPRISES	3,260,000	5.00%	5/19/2030	3,271,184	3,225,183
PFIZER INVESTMENT ENTERPRISES	1,250,000	5.00%	5/19/2033	1,248,125	1,210,688
PFIZER INVESTMENT ENTERPRISES	7,551,000	5.00%	5/19/2043	7,469,588	7,098,544
PFIZER INVESTMENT ENTERPRISES	10,300,000	5.00%	5/19/2053	10,329,658	9,659,340
PG&E CORP	427,000	4.00%	12/1/2027	434,034	463,082
PG&E CORP	504,000	7.00%	3/15/2055	514,760	517,220
PG&E WILDFIRE RECOVERY FUNDING	520,000	5.00%	6/1/2043	519,974	507,494
PG&E WILDFIRE RECOVERY FUNDING	330,000	5.00%	12/1/2049	329,995	316,302
PG&E WILDFIRE RECOVERY FUNDING	110,000	5.00%	6/1/2054	109,990	104,020
PHILADELPHIA PA SCH DIST	595,000	7.00%	6/1/2040	595,000	623,988
PHILIP MORRIS INTERNATIONAL IN	2,612,000	6.00%	5/16/2038	3,411,633	2,805,784
PHILIP MORRIS INTERNATIONAL IN	1,600,000	4.00%	8/21/2042	1,429,168	1,266,688
PHILIP MORRIS INTERNATIONAL IN	2,447,000	4.00%	3/4/2043	2,256,474	1,990,145
PHILIP MORRIS INTERNATIONAL IN	570,000	4.00%	11/10/2044	636,884	467,087
PHILIP MORRIS INTERNATIONAL IN	125,000	3.00%	3/2/2028	116,669	118,900
PHILIP MORRIS INTERNATIONAL IN	520,000	2.00%	11/1/2030	514,946	434,476
PHILIP MORRIS INTERNATIONAL IN	1,635,000	5.00%	11/17/2027	1,663,028	1,654,473
PHILIP MORRIS INTERNATIONAL IN	425,000	6.00%	11/17/2029	424,635	437,895
PHILIP MORRIS INTERNATIONAL IN	424,000	6.00%	11/17/2032	423,618	436,555
PHILIP MORRIS INTERNATIONAL IN	975,000	5.00%	2/13/2026	979,599	977,584
PHILIP MORRIS INTERNATIONAL IN	1,495,000	5.00%	2/15/2030	1,489,417	1,502,071
PHILIP MORRIS INTERNATIONAL IN	2,375,000	5.00%	2/15/2033	2,431,454	2,380,154
PHILIP MORRIS INTERNATIONAL IN	2,750,000	6.00%	9/7/2030	2,752,014	2,816,248
PHILIP MORRIS INTERNATIONAL IN	1,000,000	6.00%	9/7/2033	1,003,850	1,016,030
PHILIP MORRIS INTERNATIONAL IN	570,000	5.00%	2/13/2031	561,775	570,359
PHILIP MORRIS INTERNATIONAL IN	1,233,000	5.00%	2/13/2034	1,206,010	1,219,116
PHILIP MORRIS INTERNATIONAL IN	1,585,000	5.00%	11/1/2031	1,554,203	1,549,559
PHILIP MORRIS INTERNATIONAL IN	3,021,000	5.00%	11/1/2034	2,948,990	2,903,725
PHILLIPS 66	200,000	5.00%	11/15/2044	248,102	172,954
PHILLIPS 66 CO	3,000,000	5.00%	12/1/2027	2,993,040	3,024,180
PHILLIPS 66 CO	460,000	5.00%	6/15/2031	474,403	461,403
PHILLIPS EDISON GROCERY CENTER	385,000	5.00%	1/15/2035	379,063	362,135
PIEDMONT HEALTHCARE INC	470,000	2.00%	1/1/2032	470,000	384,869
PIEDMONT NATURAL GAS CO INC	530,000	4.00%	9/18/2034	528,563	472,325
PIEDMONT NATURAL GAS CO INC	960,000	4.00%	11/1/2046	976,460	689,530
PIEDMONT NATURAL GAS CO INC	190,000	5.00%	5/15/2052	188,345	166,997
PILGRIM'S PRIDE CORP	195,000	4.00%	4/15/2031	205,979	179,677
PLAINS ALL AMERICAN PIPELINE L	2,200,000	5.00%	2/15/2045	2,197,272	1,869,010
PLAINS ALL AMERICAN PIPELINE L	75,000	4.00%	9/15/2030	74,846	69,618
PLANET FITNESS MAS 1A A2I 144A	2,003,350	3.00%	12/5/2051	1,792,920	1,924,979
PLANET FITNESS MAS 1A A2I 144A	1,889,265	6.00%	6/5/2054	1,889,265	1,895,953

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Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
PNC BANK NA	1,000,000	3.00%	10/25/2027	$ 935,720	$ 958,250
PNC BANK NA	2,628,000	5.00%	1/15/2027	2,628,000	2,629,445
PNC FINANCIAL SERVICES GROUP I	730,000	3.00%	7/23/2026	786,139	707,100
PNC FINANCIAL SERVICES GROUP I	1,750,000	5.00%	12/2/2028	1,764,193	1,774,763
PNC FINANCIAL SERVICES GROUP I	1,202,000	5.00%	1/24/2034	1,187,142	1,171,914
PNC FINANCIAL SERVICES GROUP I	510,000	6.00%	12/31/2049	510,000	515,075
PNC FINANCIAL SERVICES GROUP I	1,790,000	6.00%	8/18/2034	1,843,085	1,843,843
PNC FINANCIAL SERVICES GROUP I	2,225,000	7.00%	10/20/2034	2,486,148	2,433,104
PNC FINANCIAL SERVICES GROUP I	1,798,000	5.00%	1/21/2028	1,799,924	1,813,265
PNC FINANCIAL SERVICES GROUP I	3,222,000	6.00%	1/22/2035	3,277,010	3,260,084
PNC FINANCIAL SERVICES GROUP I	5,381,000	5.00%	7/23/2035	5,490,449	5,345,163
PNC FINANCIAL SERVICES GROUP I	2,490,000	5.00%	10/21/2032	2,474,875	2,424,065
PORSCHE INNOVATIVE 1A A4 144A	250,000	5.00%	2/20/2030	249,950	249,313
PORT AUTH OF NEW YORK & NEW JE	2,755,000	4.00%	10/1/2062	3,099,392	2,314,172
PORT AUTH OF NEW YORK & NEW JE	1,550,000	5.00%	10/15/2065	1,776,340	1,391,668
PPL CAPITAL FUNDING INC	545,000	3.00%	3/15/2028	568,916	568,435
PPL CAPITAL FUNDING INC	3,000,000	5.00%	9/1/2034	2,982,780	2,954,700
PRA HEALTH SCIENCES INC 144A	212,000	3.00%	7/15/2026	212,000	204,124
PRESBYTERIAN HEALTHCARE SERVIC	575,000	5.00%	8/1/2052	575,000	521,128
PRESTIGE BRANDS INC 144A	465,000	5.00%	1/15/2028	489,237	453,352
PRIME SECURITY SERVICES B 144A	280,000	3.00%	8/31/2027	276,458	261,864
PRINCIPAL FINANCIAL GROUP INC	500,000	4.00%	5/15/2043	570,675	422,670
PROCTER & GAMBLE CO/THE	3,548,000	4.00%	1/29/2029	3,546,439	3,530,757
PROCTER & GAMBLE CO/THE	340,000	5.00%	1/29/2034	340,000	331,272
PROCTER & GAMBLE CO/THE	1,226,000	4.00%	10/24/2029	1,223,695	1,211,729
PROCTER & GAMBLE CO/THE	600,000	5.00%	10/24/2034	600,000	587,124
PROGRESS ENERGY INC	600,000	8.00%	3/1/2031	693,624	676,956
PROGRESS ENERGY INC	250,000	7.00%	10/30/2031	327,530	276,658
PROGRESS ENERGY INC	3,361,000	6.00%	12/1/2039	3,493,457	3,399,282
PROGRESS RESIDENTI SFR3 A 144A	1,951,843	3.00%	4/17/2039	1,808,810	1,870,451
PROGRESS RESIDENTI SFR3 A 144A	4,363,744	2.00%	5/17/2026	4,363,647	4,217,253
PROGRESSIVE CORP/THE	2,556,000	6.00%	12/1/2032	2,919,151	2,748,748
PROGRESSIVE CORP/THE	285,000	4.00%	1/26/2045	228,134	219,407
PROGRESSIVE CORP/THE	432,000	4.00%	3/1/2029	425,684	419,671
PROGRESSIVE CORP/THE	1,299,000	3.00%	3/26/2030	1,218,488	1,200,107
PROGRESSIVE CORP/THE	600,000	3.00%	3/15/2032	598,554	527,154
PROGRESSIVE CORP/THE	145,000	4.00%	3/15/2052	110,341	107,310
PROGRESSIVE CORP/THE	578,000	5.00%	6/15/2033	588,080	572,388
PROLOGIS LP	400,000	4.00%	9/15/2048	501,366	330,860
PROLOGIS LP	853,000	2.00%	4/15/2030	773,697	746,119
PROLOGIS LP	320,000	2.00%	10/15/2050	296,170	168,035
PROLOGIS LP	290,000	1.00%	10/15/2030	274,302	237,664
PROLOGIS LP	900,000	5.00%	1/15/2033	896,985	868,014
PROLOGIS LP	865,000	2.00%	7/1/2030	757,005	729,731
PROLOGIS LP	735,000	5.00%	6/15/2033	733,640	712,002
PROLOGIS LP	722,000	5.00%	6/15/2053	714,583	674,832
PROLOGIS LP	3,070,000	5.00%	6/15/2028	3,051,242	3,076,938
PROLOGIS LP	1,050,000	5.00%	1/15/2034	1,049,910	1,034,954
PROLOGIS LP	1,962,000	5.00%	3/15/2034	1,998,684	1,917,875
PROLOGIS LP	310,000	5.00%	3/15/2054	301,952	289,602
PROLOGIS LP	1,088,000	5.00%	1/31/2035	1,120,390	1,064,826
PROLOGIS TARGETED US LOGI 144A	1,800,000	5.00%	4/1/2029	1,790,586	1,820,358
PROLOGIS TARGETED US LOGI 144A	890,000	6.00%	4/1/2034	883,574	891,246
PROSUS NV 144A	4,020,000	4.00%	2/8/2051	3,897,215	2,598,850
PROSUS NV 144A	3,775,000	3.00%	7/13/2031	3,509,156	3,169,641
PROSUS NV 144A	2,700,000	5.00%	1/19/2052	2,472,715	2,106,108
PROSUS NV REGS	790,000	4.00%	8/3/2050	735,056	531,362
PROTECTIVE LIFE GLOBAL FU 144A	1,395,000	2.00%	4/15/2026	1,395,707	1,340,316
PROTECTIVE LIFE GLOBAL FU 144A	585,000	5.00%	12/8/2028	587,399	594,588
PRUDENTIAL FINANCIAL INC	120,000	7.00%	3/1/2053	120,000	125,180
PRUDENTIAL FINANCIAL INC	644,000	7.00%	3/15/2054	661,864	662,380
PRUDENTIAL FINANCIAL INC	1,525,000	6.00%	12/14/2036	2,080,207	1,566,023
PRUDENTIAL FINANCIAL INC	290,000	6.00%	11/15/2040	288,283	301,736
PRUDENTIAL FINANCIAL INC	2,547,000	2.00%	3/10/2030	2,184,638	2,244,773
PRUDENTIAL FINANCIAL INC	1,840,000	3.00%	3/10/2040	1,871,599	1,359,374

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Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
PRUDENTIAL FUNDING ASIA PLC	4,390,000	3.00%	4/14/2030	$ 4,823,246	$ 3,980,589
PSMC 2020-2 TRUST 2 A2 144A	369,996	3.00%	5/25/2050	380,056	323,225
PUBLIC SERVICE CO OF COLORADO	275,000	4.00%	6/15/2047	307,153	204,355
PUBLIC SERVICE CO OF COLORADO	125,000	3.00%	3/1/2050	81,470	83,170
PUBLIC SERVICE CO OF COLORADO	318,000	3.00%	1/15/2051	195,557	188,386
PUBLIC SERVICE CO OF COLORADO	579,000	5.00%	4/1/2053	518,571	538,238
PUBLIC SERVICE CO OF COLORADO	175,000	6.00%	5/15/2054	174,557	174,837
PUBLIC SERVICE CO OF NEW HAMPS	1,135,000	2.00%	6/15/2031	1,063,347	954,807
PUBLIC SERVICE CO OF OKLAHOMA	1,280,000	5.00%	1/15/2035	1,281,276	1,242,150
PUBLIC SERVICE ELECTRIC AND GA	476,000	4.00%	9/1/2042	528,108	371,190
PUBLIC SERVICE ELECTRIC AND GA	900,000	4.00%	3/1/2046	1,053,361	697,815
PUBLIC SERVICE ELECTRIC AND GA	325,000	4.00%	12/1/2047	354,084	239,980
PUBLIC SERVICE ELECTRIC AND GA	97,000	4.00%	5/1/2049	107,183	74,415
PUBLIC SERVICE ELECTRIC AND GA	303,000	3.00%	1/1/2050	223,829	204,225
PUBLIC SERVICE ELECTRIC AND GA	135,000	3.00%	5/1/2050	97,575	82,494
PUBLIC SERVICE ELECTRIC AND GA	790,000	2.00%	8/1/2050	464,789	418,179
PUBLIC SERVICE ELECTRIC AND GA	454,000	5.00%	12/15/2032	467,114	449,973
PUBLIC SERVICE ELECTRIC AND GA	676,000	5.00%	3/15/2033	664,946	654,307
PUBLIC SERVICE ELECTRIC AND GA	345,000	5.00%	8/1/2033	351,855	345,231
PUBLIC SERVICE ELECTRIC AND GA	327,000	5.00%	8/1/2054	350,191	311,778
PUBLIC SERVICE ENTERPRISE GROU	720,000	2.00%	8/15/2030	712,417	599,710
PUBLIC SERVICE ENTERPRISE GROU	2,060,000	9.00%	4/15/2031	3,262,092	2,356,990
PUBLIC SERVICE ENTERPRISE GROU	2,040,000	5.00%	4/1/2029	2,037,042	2,061,624
PUBLIC STORAGE OPERATING CO	470,000	2.00%	11/9/2028	469,784	422,953
PUBLIC STORAGE OPERATING CO	1,000,000	2.00%	5/1/2031	978,530	854,290
PUBLIC STORAGE OPERATING CO	2,500,000	5.00%	8/1/2033	2,532,500	2,490,475
PUGET ENERGY INC	860,000	4.00%	6/15/2030	873,314	810,980
PUGET SOUND ENERGY INC	50,000	4.00%	6/15/2048	62,673	40,113
PUGET SOUND ENERGY INC	645,000	3.00%	9/15/2049	670,686	431,589
PVH CORP	2,800,000	5.00%	7/10/2025	2,713,704	2,786,448
QATARENERGY 144A	540,000	2.00%	7/12/2031	534,260	454,577
QATARENERGY 144A	350,000	3.00%	7/12/2051	350,000	239,575
QATARENERGY 144A	1,075,000	3.00%	7/12/2041	896,479	793,759
QBE INSURANCE GROUP LTD 144A	1,410,000	6.00%	12/31/2049	1,399,425	1,408,477
QORVO INC	150,000	4.00%	10/15/2029	156,750	140,675
QORVO INC 144A	390,000	3.00%	4/1/2031	386,351	333,548
QUALCOMM INC	479,000	5.00%	5/20/2045	502,048	433,294
QUALCOMM INC	10,000	4.00%	5/20/2047	11,433	8,275
QUALCOMM INC	765,000	5.00%	5/20/2052	748,331	642,371
QUALCOMM INC	1,670,000	5.00%	5/20/2033	1,728,457	1,722,488
QUALCOMM INC	1,235,000	6.00%	5/20/2053	1,265,534	1,292,020
QUANTA SERVICES INC	600,000	3.00%	10/1/2030	597,978	535,896
QUANTA SERVICES INC	1,250,000	3.00%	10/1/2041	898,550	879,388
QUANTA SERVICES INC	800,000	5.00%	8/9/2027	798,544	798,840
QUANTA SERVICES INC	662,000	5.00%	8/9/2034	658,088	647,330
QUEEN'S HEALTH SYSTEMS/THE	305,000	5.00%	7/1/2052	305,000	274,796
QUEST DIAGNOSTICS INC	470,000	6.00%	11/30/2033	469,751	503,666
QUEST DIAGNOSTICS INC	1,540,000	5.00%	12/15/2029	1,538,368	1,515,961
QUEST DIAGNOSTICS INC	350,000	5.00%	12/15/2034	348,639	340,449
RALPH LAUREN CORP	4,440,000	3.00%	6/15/2030	4,648,789	4,027,124
RAPID7 INC	212,000	1.00%	3/15/2029	204,005	200,743
RAYMOND JAMES FINANCIAL INC	160,000	5.00%	7/15/2046	164,501	143,760
READY CAPITAL MORT FL11 A 144A	885,111	7.00%	10/25/2039	882,897	889,388
REALTY INCOME CORP	787,000	3.00%	1/15/2031	737,222	710,606
REALTY INCOME CORP	3,683,000	2.00%	3/15/2033	3,321,273	2,819,521
REALTY INCOME CORP	3,048,000	3.00%	12/15/2032	2,996,255	2,571,872
REALTY INCOME CORP	422,000	6.00%	10/13/2032	428,496	431,276
REALTY INCOME CORP	1,325,000	5.00%	3/15/2030	1,325,570	1,316,507
REALTY INCOME CORP	852,000	5.00%	7/15/2033	822,311	825,997
REALTY INCOME CORP	1,241,000	2.00%	3/15/2028	1,233,107	1,140,454
REALTY INCOME CORP	100,000	3.00%	1/15/2030	99,770	92,918
REALTY INCOME CORP	423,000	3.00%	2/15/2031	392,604	379,511
REALTY INCOME CORP	459,000	3.00%	2/15/2032	393,905	389,709
REALTY INCOME CORP	223,000	5.00%	9/1/2054	217,710	212,024
REGAL REXNORD CORP	2,284,000	6.00%	2/15/2030	2,353,179	2,349,208

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Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
REGENCY CENTERS LP	710,000	5.00%	1/15/2035	$ 708,672	$ 693,436
REGIONS FINANCIAL CORP	1,760,000	6.00%	6/6/2030	1,760,000	1,784,059
REINSURANCE GROUP OF AMERICA I	3,800,000	6.00%	9/15/2034	3,960,968	3,829,488
RELIANCE INDUSTRIES LTD 144A	400,000	3.00%	1/12/2032	399,032	340,000
RELIANCE INDUSTRIES LTD 144A	450,000	4.00%	1/12/2052	443,754	310,599
RELIANCE STANDARD LIFE GL 144A	680,000	2.00%	9/28/2026	591,042	637,718
REPUBLIC OF POLAND GOVERNMENT	570,000	6.00%	3/18/2054	563,394	525,380
REPUBLIC OF SOUTH AFRICA GOVER	20,200,000	9.00%	1/31/2037	960,315	908,405
REPUBLIC OF SOUTH AFRICA GOVER	36,400,000	9.00%	2/28/2035	1,852,449	1,755,715
REPUBLIC SERVICES INC	110,000	6.00%	3/1/2040	134,658	116,936
REPUBLIC SERVICES INC	1,356,000	5.00%	4/1/2029	1,359,085	1,352,610
REPUBLIC SERVICES INC	700,000	5.00%	4/1/2034	696,423	682,934
REPUBLIC SERVICES INC	993,000	5.00%	11/15/2029	1,005,239	998,144
REPUBLIC SERVICES INC	1,150,000	5.00%	11/15/2034	1,152,590	1,140,467
RETAIL OPPORTUNITY INVESTMENTS	1,111,000	7.00%	10/15/2028	1,105,567	1,177,927
REVVITY INC	600,000	4.00%	3/15/2051	599,994	408,426
REXFORD INDUSTRIAL REALTY 144A	356,000	4.00%	3/15/2029	373,880	345,498
REYNOLDS AMERICAN INC	1,800,000	6.00%	9/15/2043	1,891,674	1,781,892
REYNOLDS AMERICAN INC	1,262,000	6.00%	8/15/2035	1,199,443	1,265,963
REYNOLDS AMERICAN INC	1,188,000	6.00%	8/15/2045	1,151,106	1,132,889
REYNOLDS AMERICAN INC	250,000	8.00%	5/1/2040	309,738	289,025
REYNOLDS AMERICAN INC	200,000	7.00%	8/4/2041	227,178	210,086
RIO OIL FINANCE TRUST SER 144A	902,206	10.00%	1/6/2027	884,919	933,035
RIO OIL FINANCE TRUST SER 144A	1,327,700	8.00%	4/6/2028	1,405,987	1,358,436
RIO OIL FINANCE TRUST SER REGS	65,854	10.00%	1/6/2027	68,094	68,105
RIO TINTO ALCAN INC	2,800,000	6.00%	12/15/2033	3,069,724	2,953,468
RIO TINTO FINANCE USA LTD	1,926,000	5.00%	11/2/2040	2,504,020	1,858,802
RIO TINTO FINANCE USA LTD	405,000	3.00%	11/2/2051	400,581	247,447
RIO TINTO FINANCE USA PLC	601,000	5.00%	3/22/2042	572,241	547,547
RIO TINTO FINANCE USA PLC	789,000	4.00%	8/21/2042	738,610	660,811
RIOT PLATFORMS INC 144A	200,000	1.00%	1/15/2030	200,500	183,500
RIVERSIDE CA ELEC REVENUE	2,000,000	8.00%	10/1/2040	2,000,000	2,349,980
RIVIAN AUTOMOTIVE INC	459,000	5.00%	3/15/2029	389,007	461,469
ROCHE HOLDINGS INC 144A	2,513,000	2.00%	12/13/2031	2,512,980	2,084,760
ROCHE HOLDINGS INC 144A	491,000	3.00%	12/13/2051	490,940	292,646
ROCHE HOLDINGS INC 144A	1,270,000	6.00%	11/13/2033	1,280,898	1,312,990
ROCHE HOLDINGS INC 144A	230,000	5.00%	3/8/2034	230,000	227,868
ROCHE HOLDINGS INC 144A	1,437,000	5.00%	3/8/2054	1,456,493	1,374,835
ROCHE HOLDINGS INC 144A	885,000	5.00%	9/9/2034	885,000	848,582
ROCK TRUST 2024-CN CNTR A 144A	1,950,000	5.00%	11/13/2041	1,950,000	1,944,326
ROCKET MORTGAGE LLC / ROC 144A	320,000	3.00%	10/15/2026	320,000	303,632
ROCKET MORTGAGE LLC / ROC 144A	290,000	4.00%	10/15/2033	290,000	241,529
ROGERS COMMUNICATIONS INC	491,000	4.00%	2/15/2048	457,257	384,365
ROGERS COMMUNICATIONS INC	50,000	4.00%	5/1/2049	59,965	39,142
ROGERS COMMUNICATIONS INC	485,000	4.00%	11/15/2049	353,323	340,121
ROGERS COMMUNICATIONS INC	1,000,000	3.00%	3/15/2025	952,560	994,510
ROGERS COMMUNICATIONS INC	2,000,000	3.00%	3/15/2027	1,856,180	1,931,660
ROGERS COMMUNICATIONS INC	4,667,000	4.00%	3/15/2032	4,130,693	4,196,566
ROGERS COMMUNICATIONS INC	425,000	5.00%	3/15/2042	420,737	359,176
ROGERS COMMUNICATIONS INC	447,000	5.00%	3/15/2052	383,549	358,119
ROGERS COMMUNICATIONS INC	2,430,000	5.00%	2/15/2029	2,454,429	2,414,278
ROHM AND HAAS CO	1,500,000	8.00%	7/15/2029	1,546,500	1,651,380
ROLLS-ROYCE PLC REGS	500,000	2.00%	5/9/2028	579,342	496,329
ROLLS-ROYCE PLC REGS	800,000	5.00%	2/16/2026	1,034,990	840,793
ROLLS-ROYCE PLC REGS	400,000	6.00%	10/15/2027	616,212	508,154
ROMANIAN GOVERNMENT INTER 144A	210,000	4.00%	3/27/2032	208,677	171,142
ROMANIAN GOVERNMENT INTER 144A	4,630,000	8.00%	1/17/2053	5,111,115	4,679,587
ROMANIAN GOVERNMENT INTER 144A	30,000	5.00%	4/3/2049	41,242	25,151
ROMANIAN GOVERNMENT INTER 144A	30,000	2.00%	7/16/2031	33,620	25,701
ROMANIAN GOVERNMENT INTER 144A	1,100,000	2.00%	7/13/2030	1,297,296	951,787
ROMANIAN GOVERNMENT INTER 144A	1,050,000	3.00%	4/14/2041	1,245,192	702,753
ROMANIAN GOVERNMENT INTER REGS	170,000	3.00%	3/11/2029	228,650	165,517
ROYAL BANK OF CANADA	5,300,000	2.00%	11/3/2031	5,101,482	4,451,152
ROYAL BANK OF CANADA	390,000	6.00%	11/1/2027	398,584	402,796
ROYAL BANK OF CANADA	3,693,000	5.00%	4/25/2025	3,690,600	3,697,801

(Continued)

THE CITIGROUP PENSION PLAN
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
EIN: 52-1568099; Plan 020
December 31, 2024

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
ROYAL BANK OF CANADA	1,390,000	5.00%	7/20/2026	$ 1,389,847	$ 1,402,774
ROYAL BANK OF CANADA	430,000	5.00%	2/1/2034	429,123	424,960
ROYAL BANK OF CANADA	3,730,000	5.00%	10/18/2030	3,730,000	3,652,752
ROYAL CARIBBEAN CRUISES L 144A	1,934,000	6.00%	3/15/2032	1,947,306	1,957,169
ROYAL CARIBBEAN CRUISES LTD	45,000	6.00%	8/15/2025	57,210	208,440
ROYALTY PHARMA PLC	1,275,000	2.00%	9/2/2027	1,199,695	1,175,231
ROYALTY PHARMA PLC	2,274,000	2.00%	9/2/2030	1,884,213	1,932,172
ROYALTY PHARMA PLC	425,000	3.00%	9/2/2051	414,651	270,207
ROYALTY PHARMA PLC	215,000	5.00%	9/2/2029	213,762	214,432
ROYALTY PHARMA PLC	1,278,000	5.00%	9/2/2034	1,250,804	1,243,916
RTX CORP	696,000	3.00%	7/1/2050	458,045	456,646
RTX CORP	565,000	5.00%	10/15/2040	513,574	520,681
RTX CORP	94,000	5.00%	12/15/2043	86,961	83,482
RTX CORP	878,000	3.00%	9/1/2051	584,131	533,446
RTX CORP	750,000	3.00%	3/15/2052	686,771	475,230
RTX CORP	160,000	5.00%	2/27/2053	159,715	152,166
RTX CORP	330,000	6.00%	3/15/2031	331,333	346,408
RTX CORP	5,625,000	6.00%	3/15/2034	5,796,595	5,924,588
RTX CORP	793,000	6.00%	3/15/2054	822,090	863,878
RTX CORP	170,000	4.00%	11/1/2046	146,685	128,478
RTX CORP	125,000	4.00%	5/4/2047	146,441	98,264
RTX CORP	500,000	4.00%	11/16/2038	499,373	445,055
RTX CORP	1,580,000	5.00%	11/16/2048	1,566,234	1,344,280
RTX CORP	2,297,000	4.00%	11/16/2028	2,441,843	2,235,509
RUTGERS NJ ST UNIV	2,245,000	3.00%	5/1/2043	2,245,000	1,765,446
RUTGERS NJ ST UNIV	245,000	3.00%	5/1/2046	242,599	161,925
RWE FINANCE US LLC 144A	900,000	6.00%	4/16/2034	896,571	903,357
RWE FINANCE US LLC 144A	380,000	6.00%	4/16/2054	379,438	375,755
RYDER SYSTEM INC	2,786,000	2.00%	9/1/2026	2,643,326	2,649,458
RYDER SYSTEM INC	2,423,000	5.00%	6/1/2028	2,419,874	2,447,933
RYDER SYSTEM INC	902,000	7.00%	12/1/2033	958,864	976,289
S&P GLOBAL INC	430,000	3.00%	12/1/2049	439,485	297,066
S&P GLOBAL INC	750,000	1.00%	8/15/2030	612,256	620,768
S&P GLOBAL INC	1,661,000	3.00%	3/1/2032	1,640,337	1,450,136
SABINE PASS LIQUEFACTION LLC	1,600,000	6.00%	6/30/2026	1,721,184	1,615,072
SALES TAX SECURITIZATION CORP	595,000	4.00%	1/1/2043	534,835	488,447
SALES TAX SECURITIZATION CORP	105,000	4.00%	1/1/2048	116,310	82,968
SALES TAX SECURITIZATION CORP	640,000	5.00%	1/1/2040	645,089	602,758
SALESFORCE INC	725,000	3.00%	7/15/2041	720,998	512,053
SALESFORCE INC	750,000	3.00%	7/15/2051	500,025	480,195
SALT RIVER AZ PROJ AGRIC IMPT	150,000	5.00%	1/1/2041	148,125	138,578
SAN DIEGO CNTY CA REGL TRANSPR	145,000	6.00%	4/1/2048	204,789	147,120
SAN DIEGO CNTY CA WTR AUTH FIN	2,030,000	6.00%	5/1/2049	2,275,753	2,097,213
SAN DIEGO GAS & ELECTRIC CO	570,000	4.00%	4/1/2042	567,042	471,356
SAN DIEGO GAS & ELECTRIC CO	142,000	4.00%	6/1/2047	112,055	106,531
SAN DIEGO GAS & ELECTRIC CO	1,033,000	3.00%	4/15/2050	873,042	698,670
SAN DIEGO GAS & ELECTRIC CO	670,000	2.00%	10/1/2030	651,929	562,056
SAN DIEGO GAS & ELECTRIC CO	988,000	3.00%	8/15/2051	982,092	636,292
SAN DIEGO GAS & ELECTRIC CO	1,427,000	4.00%	3/15/2052	1,327,194	1,031,478
SAN DIEGO GAS & ELECTRIC CO	296,000	5.00%	4/1/2053	294,231	279,655
SAN DIEGO GAS & ELECTRIC CO	1,153,000	5.00%	8/15/2028	1,151,840	1,157,946
SAN DIEGO GAS & ELECTRIC CO	1,031,000	6.00%	4/15/2054	1,020,643	1,000,781
SAN FRANCISCO CITY & CNTY CA P	40,000	7.00%	11/1/2050	66,614	44,279
SANDS CHINA LTD	1,660,000	5.00%	8/8/2028	1,286,950	1,641,491
SANDS CHINA LTD	2,580,000	5.00%	8/8/2025	2,629,281	2,569,293
SANTANDER UK GROUP HOLDIN 144A	745,000	6.00%	9/15/2045	853,470	621,479
SANTANDER UK GROUP HOLDINGS PL	1,400,000	2.00%	1/11/2028	1,273,048	1,326,066
SANTANDER UK GROUP HOLDINGS PL	420,000	7.00%	11/21/2026	420,000	426,052
SANTANDER UK GROUP HOLDINGS PL	6,400,000	7.00%	1/10/2029	6,563,106	6,596,800
SAREPTA THERAPEUTICS INC	524,000	1.00%	9/15/2027	552,781	575,352
SAUDI ARABIAN OIL CO 144A	1,400,000	6.00%	7/17/2054	1,366,067	1,309,322
SBA GTD PARTN CTFS 2009-20C 1	100,237	5.00%	3/1/2029	100,237	99,670
SBA GTD PARTN CTFS 2012-20I 1	147,436	2.00%	9/1/2032	142,195	134,855
SBA GTD PARTN CTFS 2013-20B 1	584,399	2.00%	2/1/2033	565,253	536,706
SBA GTD PARTN CTFS 2015-20C 1	348,469	3.00%	3/1/2035	348,469	319,086

(Continued)

THE CITIGROUP PENSION PLAN
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
EIN: 52-1568099; Plan 020
December 31, 2024

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
SBA GTD PARTN CTFS 2022-25F 1	1,602,477	4.00%	6/1/2047	$ 1,602,477	$ 1,490,160
SBA GTD PARTN CTFS 2023-25C 1	2,675,636	5.00%	3/1/2048	2,695,309	2,580,250
SBA GTD PARTN CTFS 2023-25E 1	2,222,056	5.00%	5/1/2048	2,222,056	2,119,042
SBA GTD PARTN CTFS 2023-25H 1	1,467,684	5.00%	8/1/2048	1,467,684	1,445,845
SBA GTD PARTN CTFS 2023-25I 1	1,373,144	5.00%	9/1/2048	1,373,144	1,372,568
SBA GTD PARTN CTFS 2024-25C 1	1,907,146	5.00%	3/1/2049	1,907,146	1,876,346
SC JOHNSON & SON INC 144A	400,000	4.00%	5/15/2043	379,868	313,264
SC JOHNSON & SON INC 144A	250,000	4.00%	9/30/2044	239,400	198,090
SCE RECOVERY FUNDING LLC	322,891	5.00%	6/15/2042	322,862	310,582
SCE RECOVERY FUNDING LLC	530,000	5.00%	12/14/2049	529,944	499,509
SCHLUMBERGER HOLDINGS COR 144A	2,346,000	4.00%	5/17/2028	2,361,577	2,277,520
SCHLUMBERGER INVESTMENT SA	4,000,000	3.00%	6/26/2030	3,525,160	3,564,640
SEAGATE HDD CAYMAN	324,000	4.00%	6/1/2028	416,547	388,962
SEATTLE CHILDREN'S HOSPITAL	1,190,000	3.00%	10/1/2050	1,196,176	733,445
SELF COMMERCIAL MO STRG A 144A	650,000	6.00%	11/15/2034	648,375	650,806
SEMPRA	1,600,000	6.00%	10/15/2039	1,740,284	1,631,600
SEMPRA	785,000	3.00%	6/15/2027	763,623	755,822
SEMPRA	2,229,000	3.00%	2/1/2028	2,276,085	2,130,813
SEMPRA	1,515,000	4.00%	2/1/2038	1,620,000	1,252,708
SEMPRA	898,000	4.00%	2/1/2048	726,114	679,930
SEMPRA	2,581,000	5.00%	8/1/2026	2,571,644	2,602,526
SEMPRA	1,000,000	6.00%	8/1/2033	997,000	1,002,300
SEMPRA	1,489,000	7.00%	10/1/2054	1,474,765	1,505,632
SEMTECH CORP	115,000	2.00%	11/1/2027	181,729	203,033
SENSATA TECHNOLOGIES INC 144A	370,000	7.00%	7/15/2032	370,000	369,600
SEQUOIA MORTGAGE TRUST 201 2 A	317,487	2.00%	2/25/2043	319,397	263,705
SERVICE CORP INTERNATIONAL/US	367,000	6.00%	10/15/2032	367,000	355,983
SERVICENOW INC	808,000	1.00%	9/1/2030	764,356	671,480
SHELL FINANCE US INC	930,000	3.00%	4/6/2030	867,095	835,884
SHELL FINANCE US INC	229,000	4.00%	5/10/2046	197,867	179,541
SHELL FINANCE US INC	1,120,000	3.00%	4/6/2050	831,062	754,578
SHELL FINANCE US INC	50,000	4.00%	9/12/2046	41,263	37,606
SHELL FINANCE US INC	824,000	3.00%	4/6/2050	611,424	555,157
SHELL INTERNATIONAL FINANCE BV	955,000	6.00%	12/15/2038	1,153,169	1,039,756
SHELL INTERNATIONAL FINANCE BV	200,000	3.00%	11/26/2041	197,568	141,504
SHELL INTERNATIONAL FINANCE BV	375,000	3.00%	11/26/2051	342,867	237,761
SHERWIN-WILLIAMS CO/THE	700,000	5.00%	8/1/2045	769,414	593,341
SHERWIN-WILLIAMS CO/THE	350,000	5.00%	6/1/2047	381,145	294,704
SHERWIN-WILLIAMS CO/THE	105,000	4.00%	8/15/2049	77,978	77,071
SHERWIN-WILLIAMS CO/THE	2,850,000	2.00%	5/15/2030	2,415,945	2,489,048
SHERWIN-WILLIAMS CO/THE	25,000	3.00%	5/15/2050	27,579	16,606
SHERWIN-WILLIAMS CO/THE	718,000	2.00%	3/15/2032	603,255	594,662
SHERWIN-WILLIAMS CO/THE	192,000	3.00%	3/15/2052	190,775	116,974
SHERWIN-WILLIAMS CO/THE	270,000	5.00%	3/1/2028	269,992	267,897
SHIFT4 PAYMENTS INC	205,000	1.00%	8/1/2027	224,294	220,375
SHIRE ACQUISITIONS INVESTMENTS	1,121,000	3.00%	9/23/2026	1,107,283	1,095,553
SHR TRUST 2024-LXR LXRY A 144A	1,425,000	6.00%	10/15/2041	1,427,227	1,435,232
SIERRA PACIFIC POWER CO	700,000	7.00%	7/1/2037	688,590	763,371
SIERRA PACIFIC POWER CO	40,000	6.00%	3/15/2054	39,748	40,071
SILGAN HOLDINGS INC 144A	871,000	1.00%	4/1/2026	870,521	829,749
SIMON PROPERTY GROUP LP	1,775,000	7.00%	2/1/2040	2,436,248	1,966,949
SIMON PROPERTY GROUP LP	905,000	3.00%	9/13/2049	796,228	608,893
SIMON PROPERTY GROUP LP	1,160,000	3.00%	7/15/2030	1,161,936	1,032,319
SIMON PROPERTY GROUP LP	2,000,000	2.00%	2/1/2031	1,950,130	1,701,300
SIMON PROPERTY GROUP LP	3,640,000	2.00%	1/15/2032	3,486,850	3,021,637
SIMON PROPERTY GROUP LP	3,455,000	3.00%	2/1/2032	3,275,553	2,941,138
SIMON PROPERTY GROUP LP	150,000	6.00%	1/15/2034	153,147	159,107
SIXTH STREET LENDING PART 144A	1,972,000	6.00%	1/15/2030	1,968,865	1,941,335
SK HYNIX INC REGS	200,000	2.00%	4/11/2030	347,452	306,300
SKYWORKS SOLUTIONS INC	175,000	2.00%	6/1/2026	174,916	167,608
SLM PRIVATE EDUCATIO C A5 144A	1,084,222	9.00%	10/15/2041	1,171,638	1,123,330
SMB PRIVATE EDUCATI B A1A 144A	3,870,989	5.00%	10/16/2056	3,870,468	3,829,802
SMB PRIVATE EDUCATI C A1A 144A	1,183,503	6.00%	6/17/2052	1,183,290	1,190,344
SMB PRIVATE EDUCATION C B 144A	310,000	6.00%	11/15/2052	309,942	319,619
SMBC AVIATION CAPITAL FIN 144A	620,000	2.00%	6/15/2028	619,963	563,964

(Continued)

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
SMITH & NEPHEW PLC	150,000	5.00%	3/20/2027	$ 149,840	$ 151,064
SMRT 2022-MINI MINI A 144A	1,600,000	5.00%	1/15/2039	1,519,500	1,596,000
SMURFIT KAPPA TREASURY UL 144A	380,000	5.00%	1/15/2030	379,544	381,300
SMURFIT KAPPA TREASURY UL 144A	410,000	6.00%	4/3/2054	410,000	405,777
SMURFIT KAPPA TREASURY UL 144A	1,312,000	5.00%	4/3/2034	1,310,560	1,311,108
SMURFIT WESTROCK FINANCIN 144A	1,239,000	5.00%	1/15/2035	1,241,119	1,231,616
SNAP INC 144A	344,000	1.00%	5/1/2030	321,080	290,852
SNF GROUP SACA 144A	595,000	3.00%	3/15/2030	594,859	521,440
SNOWFLAKE INC 144A	684,000	0.00%	10/1/2029	700,149	811,224
SOCIETE GENERALE SA 144A	940,000	7.00%	12/31/2049	903,075	883,365
SOCIETE GENERALE SA 144A	1,345,000	8.00%	12/31/2049	1,355,088	1,359,768
SOCIETE GENERALE SA 144A	1,425,000	2.00%	6/9/2027	1,425,000	1,356,087
SOCIETE GENERALE SA 144A	480,000	6.00%	1/10/2029	478,584	491,342
SOCIETE GENERALE SA 144A	2,200,000	7.00%	1/10/2034	2,235,448	2,256,980
SOLVENTUM CORP 144A	1,825,000	5.00%	3/1/2029	1,847,847	1,829,617
SOLVENTUM CORP 144A	1,725,000	5.00%	3/13/2031	1,705,991	1,723,913
SOLVENTUM CORP 144A	7,955,000	6.00%	3/23/2034	7,943,733	7,921,350
SOLVENTUM CORP 144A	3,096,000	6.00%	4/30/2054	3,099,173	3,016,123
SOLVENTUM CORP 144A	260,000	6.00%	5/15/2064	258,794	254,025
SONOCO PRODUCTS CO	1,754,000	5.00%	9/1/2029	1,753,752	1,707,747
SOUTH BOW USA INFRASTRUCT 144A	226,000	6.00%	10/1/2054	228,972	219,048
SOUTHERN CALIFORNIA EDISON CO	200,000	6.00%	1/15/2034	202,956	209,404
SOUTHERN CALIFORNIA EDISON CO	1,091,000	6.00%	4/1/2035	1,112,282	1,115,417
SOUTHERN CALIFORNIA EDISON CO	295,000	6.00%	2/1/2036	314,154	294,994
SOUTHERN CALIFORNIA EDISON CO	735,000	6.00%	2/1/2038	767,270	752,868
SOUTHERN CALIFORNIA EDISON CO	450,000	5.00%	9/1/2040	484,578	393,741
SOUTHERN CALIFORNIA EDISON CO	965,000	5.00%	10/1/2043	1,042,490	837,224
SOUTHERN CALIFORNIA EDISON CO	2,605,000	4.00%	2/1/2045	2,144,854	1,926,033
SOUTHERN CALIFORNIA EDISON CO	6,427,000	4.00%	4/1/2047	6,901,543	4,951,746
SOUTHERN CALIFORNIA EDISON CO	855,000	4.00%	3/1/2048	928,406	666,370
SOUTHERN CALIFORNIA EDISON CO	3,700,000	4.00%	3/1/2029	3,647,312	3,588,075
SOUTHERN CALIFORNIA EDISON CO	526,000	5.00%	3/1/2049	490,859	460,329
SOUTHERN CALIFORNIA EDISON CO	1,185,000	3.00%	8/1/2029	1,239,674	1,081,431
SOUTHERN CALIFORNIA EDISON CO	4,261,000	4.00%	2/1/2050	3,710,750	3,048,447
SOUTHERN CALIFORNIA EDISON CO	1,445,000	2.00%	6/1/2030	1,488,287	1,255,214
SOUTHERN CALIFORNIA EDISON CO	1,110,000	3.00%	2/1/2051	1,065,938	697,768
SOUTHERN CALIFORNIA EDISON CO	1,010,000	4.00%	6/1/2051	1,021,090	715,858
SOUTHERN CALIFORNIA EDISON CO	240,000	3.00%	2/1/2032	212,700	205,147
SOUTHERN CALIFORNIA EDISON CO	425,000	3.00%	2/1/2052	423,572	287,878
SOUTHERN CALIFORNIA EDISON CO	840,000	5.00%	6/1/2052	837,522	790,322
SOUTHERN CALIFORNIA EDISON CO	1,097,000	6.00%	11/1/2032	1,191,581	1,144,423
SOUTHERN CALIFORNIA EDISON CO	999,000	6.00%	3/1/2053	999,429	972,816
SOUTHERN CALIFORNIA EDISON CO	730,000	5.00%	6/1/2026	736,439	731,226
SOUTHERN CALIFORNIA EDISON CO	2,680,000	6.00%	10/1/2028	2,674,416	2,743,141
SOUTHERN CALIFORNIA EDISON CO	1,100,000	5.00%	6/1/2034	1,065,273	1,088,274
SOUTHERN CALIFORNIA EDISON CO	754,000	6.00%	4/15/2054	762,385	741,325
SOUTHERN CALIFORNIA EDISON CO	1,862,000	5.00%	6/1/2031	1,920,190	1,891,904
SOUTHERN CALIFORNIA EDISON CO	1,745,000	4.00%	9/6/2026	1,747,600	1,738,003
SOUTHERN CALIFORNIA GAS CO	285,000	6.00%	4/1/2054	278,774	279,405
SOUTHERN CO GAS CAPITAL CORP	1,561,000	2.00%	1/15/2031	1,298,377	1,285,733
SOUTHERN CO GAS CAPITAL CORP	3,000,000	6.00%	9/15/2033	3,098,880	3,077,040
SOUTHERN CO/THE	535,000	4.00%	4/30/2030	533,646	502,413
SOUTHERN CO/THE	3,253,000	4.00%	1/15/2051	3,067,276	3,187,745
SOUTHERN CO/THE	550,000	4.00%	9/15/2051	470,250	526,691
SOUTHERN CO/THE	1,234,000	5.00%	6/15/2028	1,232,124	1,235,876
SOUTHERN CO/THE	1,501,000	5.00%	6/15/2033	1,498,358	1,484,174
SOUTHERN CO/THE	420,000	6.00%	3/15/2034	418,744	429,106
SOUTHERN CO/THE	1,952,000	5.00%	3/15/2035	1,949,111	1,862,852
SOUTHERN COPPER CORP	548,000	5.00%	11/8/2042	557,570	495,480
SOUTHERN COPPER CORP	70,000	6.00%	4/23/2045	84,665	68,347
SOUTHERN NATURAL GAS CO L 144A	580,000	5.00%	3/15/2047	612,880	483,801
SOUTHERN NATURAL GAS CO LLC	240,000	8.00%	3/1/2032	304,874	270,499
SOUTHWEST GAS CORP	1,000,000	2.00%	6/15/2030	1,058,700	861,520
SOUTHWESTERN ELECTRIC POWER CO	1,950,000	3.00%	11/1/2051	1,942,961	1,238,016
SOUTHWESTERN PUBLIC SERVICE CO	270,000	4.00%	8/15/2047	268,448	196,314

(Continued)

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
SOUTHWESTERN PUBLIC SERVICE CO	4,100,000	3.00%	5/1/2050	$ 4,095,982	$ 2,659,875
SOUTHWESTERN PUBLIC SERVICE CO	1,500,000	6.00%	6/1/2054	1,488,870	1,518,030
SPECTRA ENERGY PARTNERS LP	165,000	5.00%	3/15/2045	140,059	135,803
SPECTRA ENERGY PARTNERS LP	1,371,000	3.00%	10/15/2026	1,508,566	1,338,452
SPOTIFY USA INC	203,000	0.00%	3/15/2026	218,545	215,809
SREIT TRUST 2021-M MFP2 B 144A	1,690,000	6.00%	11/15/2036	1,677,325	1,686,333
STACK INFRASTRUCTUR 1A A2 144A	4,403,000	0.00%	3/26/2046	4,403,000	4,235,598
STANDARD CHARTERED PLC 144A	1,200,000	5.00%	12/31/2049	1,200,600	1,054,932
STANDARD CHARTERED PLC 144A	1,800,000	8.00%	11/16/2028	1,800,000	1,923,408
STANDARD CHARTERED PLC 144A	800,000	6.00%	1/9/2029	809,224	821,392
STANDARD CHARTERED PLC 144A	760,000	5.00%	10/15/2030	760,000	746,586
STANDARD INDUSTRIES INC/N 144A	465,000	5.00%	2/15/2027	487,381	455,063
STANLEY BLACK & DECKER INC	4,000,000	2.00%	3/15/2030	3,726,650	3,466,480
STARBUCKS CORP	1,278,000	5.00%	2/8/2027	1,277,476	1,283,981
STATE STREET BANK & TRUST CO	2,634,000	5.00%	11/25/2026	2,634,000	2,639,373
STATE STREET CORP	4,000,000	4.00%	8/18/2025	3,926,360	3,975,960
STATE STREET CORP	3,805,000	6.00%	6/1/2077	2,685,354	3,510,797
STATE STREET CORP	955,000	6.00%	11/4/2028	980,421	982,237
STATE STREET CORP	1,234,000	5.00%	5/18/2026	1,234,000	1,235,888
STATE STREET CORP	4,788,000	5.00%	5/18/2034	4,697,686	4,755,394
STATE STREET CORP	335,000	6.00%	11/21/2034	341,187	348,862
STATE STREET CORP	340,000	7.00%	12/31/2049	340,000	347,018
STATE STREET CORP	670,000	7.00%	12/31/2049	670,000	684,700
STATE STREET CORP	380,000	5.00%	2/20/2029	380,000	375,706
STATE STREET CORP	1,343,000	4.00%	10/22/2027	1,343,000	1,334,982
STERIS IRISH FINCO UNLTD CO	218,000	3.00%	3/15/2031	190,133	188,284
STUDIO CITY FINANCE LTD 144A	800,000	5.00%	1/15/2029	800,000	723,656
SUBWAY FUNDING LLC 1A A2I 144A	2,000,000	6.00%	7/30/2054	2,012,500	2,024,140
SUMITOMO MITSUI FINANCIAL GROU	1,223,000	4.00%	1/17/2028	1,292,294	1,178,312
SUMITOMO MITSUI FINANCIAL GROU	1,275,000	1.00%	1/12/2026	1,187,521	1,227,800
SUMITOMO MITSUI FINANCIAL GROU	530,000	2.00%	1/12/2031	521,499	434,404
SUMITOMO MITSUI FINANCIAL GROU	1,660,000	2.00%	1/12/2041	1,506,049	1,099,501
SUMITOMO MITSUI FINANCIAL GROU	289,000	1.00%	9/17/2026	272,281	273,284
SUMITOMO MITSUI FINANCIAL GROU	2,112,000	5.00%	1/13/2026	2,134,938	2,128,030
SUMITOMO MITSUI FINANCIAL GROU	200,000	6.00%	1/13/2030	204,964	204,910
SUMITOMO MITSUI FINANCIAL GROU	833,000	6.00%	7/13/2028	833,000	855,341
SUMITOMO MITSUI FINANCIAL GROU	1,072,000	6.00%	7/13/2033	1,072,000	1,105,157
SUMITOMO MITSUI FINANCIAL GROU	3,200,000	5.00%	7/9/2031	3,317,408	3,235,328
SUMITOMO MITSUI FINANCIAL GROU	780,000	6.00%	7/9/2044	780,000	788,018
SUMMA HEALTH	515,000	4.00%	11/15/2051	515,000	366,160
SUNAC CHINA HOLDINGS LTD 144A	48,768	6.00%	9/30/2026	4,440	6,888
SUNAC CHINA HOLDINGS LTD 144A	48,886	6.00%	9/30/2027	10,117	6,844
SUNAC CHINA HOLDINGS LTD 144A	98,010	7.00%	9/30/2027	9,395	12,803
SUNAC CHINA HOLDINGS LTD 144A	147,728	7.00%	9/30/2029	22,804	17,118
SUNAC CHINA HOLDINGS LTD 144A	69,563	7.00%	9/30/2030	8,139	7,657
SUNAC CHINA HOLDINGS LTD 144A	147,372	7.00%	9/30/2028	17,913	18,108
SUNCOR ENERGY INC	1,793,000	7.00%	5/15/2038	2,101,174	1,909,348
SUNCOR ENERGY INC	655,000	6.00%	12/1/2034	676,393	678,521
SUNNOVA ENERGY INTERNATIONAL I	381,000	3.00%	2/15/2028	178,343	142,936
SUNOCO LP / SUNOCO FINANC 144A	810,000	7.00%	9/15/2028	810,000	828,703
SUNOCO LP 144A	375,000	7.00%	5/1/2029	375,000	385,020
SUNOCO LP 144A	285,000	7.00%	5/1/2032	285,000	294,399
SUTTER HEALTH	150,000	4.00%	8/15/2048	154,985	120,837
SUTTER HEALTH	2,923,000	2.00%	8/15/2030	2,865,715	2,541,022
SUTTER HEALTH	415,000	3.00%	8/15/2040	432,575	310,901
SUTTER HEALTH	1,443,000	3.00%	8/15/2050	1,532,514	1,015,872
SWEDBANK AB 144A	490,000	6.00%	9/12/2026	490,000	500,329
SYNAPTICS INC 144A	265,000	1.00%	12/1/2031	265,000	266,420
SYNCHRONY FINANCIAL	2,418,000	7.00%	2/2/2033	2,528,001	2,496,585
SYNCHRONY FINANCIAL	115,000	6.00%	8/2/2030	116,893	116,053
SYNGENTA FINANCE NV 144A	200,000	5.00%	4/24/2025	196,012	199,782
SYNOVUS FINANCIAL CORP	300,000	6.00%	11/1/2030	300,000	302,175
SYSCO CORP	3,000,000	4.00%	10/1/2025	2,936,190	2,980,590
SYSCO CORP	25,000	4.00%	3/15/2048	29,363	20,440
SYSCO CORP	745,000	6.00%	4/1/2030	789,005	776,044

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Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
SYSCO CORP	650,000	7.00%	4/1/2040	$ 902,765	$ 701,480
SYSCO CORP	125,000	7.00%	4/1/2050	124,709	137,213
SYSCO CORP	665,000	6.00%	1/17/2029	663,564	684,591
SYSTEM ENERGY RESOURCES INC	446,000	5.00%	12/15/2034	444,965	436,844
TACO BELL FUNDING 1A A2II 144A	3,044,768	2.00%	8/25/2051	3,021,600	2,699,917
TAKEDA PHARMACEUTICAL CO LTD	600,000	5.00%	11/26/2028	597,480	601,380
TAKEDA PHARMACEUTICAL CO LTD	1,700,000	2.00%	3/31/2030	1,696,668	1,464,091
TAKEDA PHARMACEUTICAL CO LTD	449,000	5.00%	7/5/2034	448,556	444,892
TAKEDA PHARMACEUTICAL CO LTD	1,500,000	6.00%	7/5/2044	1,459,425	1,474,740
TAKE-TWO INTERACTIVE SOFTWARE	1,914,000	4.00%	4/14/2025	1,913,196	1,906,995
TALLGRASS ENERGY PARTNERS 144A	235,000	6.00%	12/31/2030	240,576	222,514
TANDEM DIABETES CARE INC 144A	240,000	2.00%	3/15/2029	282,420	310,320
TAPESTRY INC	210,000	5.00%	3/11/2030	210,672	207,608
TARGA RESOURCES CORP	4,000,000	4.00%	2/1/2033	3,730,384	3,634,480
TARGA RESOURCES CORP	110,000	5.00%	4/15/2052	109,410	92,902
TARGA RESOURCES CORP	2,614,000	7.00%	2/15/2053	2,802,531	2,731,212
TARGA RESOURCES CORP	100,000	7.00%	3/30/2034	108,873	105,756
TARGA RESOURCES CORP	500,000	5.00%	7/1/2027	505,830	502,985
TARGA RESOURCES CORP	695,000	6.00%	7/1/2052	691,426	694,534
TARGA RESOURCES PARTNERS LP /	170,000	5.00%	2/1/2031	172,040	164,154
TARGET CORP	550,000	3.00%	1/15/2052	516,874	351,016
TARGET CORP	1,015,000	5.00%	9/15/2034	1,010,859	965,691
TCI COMMUNICATIONS INC	250,000	7.00%	2/15/2028	342,415	266,813
TCW CLO 2019-2 LTD 2A A1R 144A	5,000,000	6.00%	10/20/2032	5,000,000	5,000,000
TCW CLO 2022-1 LTD 1A A1 144A	3,000,000	6.00%	4/22/2033	3,000,000	3,000,000
TD SYNNEX CORP	1,370,000	3.00%	8/9/2031	1,361,890	1,152,170
TEACHERS INSURANCE & ANNU 144A	40,000	7.00%	12/16/2039	48,385	44,378
TEACHERS INSURANCE & ANNU 144A	60,000	3.00%	5/15/2050	42,151	40,052
TECK RESOURCES LTD	230,000	6.00%	8/15/2040	282,272	224,436
TECK RESOURCES LTD	190,000	5.00%	2/1/2043	235,136	170,373
TELECOM ITALIA CAPITAL SA	600,000	7.00%	7/18/2036	584,172	602,712
TELEFONICA EMISIONES SA	700,000	7.00%	6/20/2036	747,691	769,734
TELEFONICA EMISIONES SA	850,000	5.00%	3/6/2038	908,462	755,914
TELUS CORP	1,117,000	4.00%	9/15/2027	1,115,827	1,083,155
TENET HEALTHCARE CORP	300,000	6.00%	2/1/2027	316,188	299,763
TERAWULF INC 144A	157,000	3.00%	2/1/2030	181,140	154,502
TEREX CORP 144A	570,000	6.00%	10/15/2032	572,250	558,600
TETRA TECH INC	170,000	2.00%	8/15/2028	204,943	199,269
TEVA PHARMACEUTICAL FINANCE CO	1,902,000	6.00%	2/1/2036	1,921,557	1,905,747
TEVA PHARMACEUTICAL FINANCE NE	10,000	3.00%	10/1/2026	8,900	9,609
TEVA PHARMACEUTICAL FINANCE NE	4,050,000	4.00%	10/1/2046	2,949,736	2,911,545
TEVA PHARMACEUTICAL FINANCE NE	755,000	5.00%	5/9/2027	755,000	736,744
TEVA PHARMACEUTICAL FINANCE NE	829,000	3.00%	10/1/2026	677,347	796,584
TEXAS ELECTRIC MARKET STA 144A	160,000	5.00%	2/1/2052	159,984	152,907
TEXAS INSTRUMENTS INC	440,000	4.00%	5/15/2048	438,046	357,922
TEXAS INSTRUMENTS INC	1,340,000	4.00%	3/15/2039	1,465,820	1,151,609
TEXAS INSTRUMENTS INC	395,000	5.00%	3/14/2053	393,661	362,405
TEXAS INSTRUMENTS INC	959,000	5.00%	2/8/2054	949,808	899,667
TEXAS INSTRUMENTS INC	60,000	5.00%	5/18/2063	59,545	54,161
TEXAS NATURAL GAS SECURITIZTN	2,562,894	5.00%	4/1/2035	2,578,323	2,568,276
TEXAS NATURAL GAS SECURITIZTN	1,455,000	5.00%	4/1/2041	1,455,000	1,432,869
TEXAS ST PRIV ACTIVITY BOND SU	245,000	4.00%	12/31/2049	227,733	193,837
TEXAS TRANSPRTN COMMISSION ST	330,000	5.00%	4/1/2030	328,716	333,109
THE CAMPBELL'S COMPANY	584,000	5.00%	3/21/2034	581,863	581,226
THE CAMPBELL'S COMPANY	3,035,000	5.00%	3/23/2035	3,011,661	2,862,673
THERMO FISHER SCIENTIFIC INC	3,068,000	5.00%	12/5/2026	3,065,883	3,097,146
TIME WARNER CABLE ENTERPRISES	1,650,000	8.00%	7/15/2033	2,374,121	1,856,151
TIME WARNER CABLE LLC	40,000	7.00%	5/1/2037	48,101	38,661
TIME WARNER CABLE LLC	4,065,000	7.00%	7/1/2038	4,576,136	4,140,690
TIME WARNER CABLE LLC	1,775,000	7.00%	6/15/2039	1,935,612	1,740,849
TIME WARNER CABLE LLC	475,000	6.00%	11/15/2040	556,199	425,111
T-MOBILE USA INC	5,065,000	4.00%	4/15/2040	4,941,214	4,393,736
T-MOBILE USA INC	6,187,000	4.00%	4/15/2030	6,140,270	5,821,101
T-MOBILE USA INC	1,280,000	3.00%	2/15/2041	993,893	914,086
T-MOBILE USA INC	812,000	3.00%	2/15/2051	665,558	536,448

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Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
T-MOBILE USA INC	50,000	3.00%	2/15/2029	$ 50,000	$ 45,454
T-MOBILE USA INC	2,771,000	3.00%	2/15/2031	2,483,796	2,435,404
T-MOBILE USA INC	8,090,000	3.00%	4/15/2029	7,212,061	7,550,882
T-MOBILE USA INC	1,900,000	4.00%	4/15/2031	1,963,469	1,724,630
T-MOBILE USA INC	342,000	3.00%	2/15/2031	290,755	294,366
T-MOBILE USA INC	2,062,000	3.00%	10/15/2052	1,613,121	1,378,529
T-MOBILE USA INC	4,850,000	5.00%	1/15/2033	4,958,558	4,802,034
T-MOBILE USA INC	1,211,000	6.00%	1/15/2053	1,192,328	1,174,718
T-MOBILE USA INC	2,450,000	5.00%	7/15/2033	2,406,343	2,399,604
T-MOBILE USA INC	350,000	5.00%	3/15/2028	354,004	350,137
T-MOBILE USA INC	1,571,000	5.00%	7/15/2028	1,567,685	1,562,281
T-MOBILE USA INC	1,118,000	6.00%	1/15/2054	1,146,163	1,094,701
T-MOBILE USA INC	587,000	6.00%	6/15/2054	620,015	596,181
T-MOBILE USA INC	1,600,000	5.00%	1/15/2029	1,606,704	1,590,752
T-MOBILE USA INC	423,000	6.00%	1/15/2055	428,660	398,504
T-MOBILE USA INC	1,225,000	4.00%	10/1/2029	1,221,325	1,185,996
T-MOBILE USA INC	585,000	5.00%	6/15/2055	581,601	532,122
TOLEDO HOSPITAL/THE	320,000	6.00%	11/15/2038	320,576	314,848
TOLL BROTHERS FINANCE CORP	170,000	5.00%	3/15/2027	165,828	169,849
TORONTO-DOMINION BANK/THE	5,561,000	2.00%	9/10/2031	5,256,890	4,606,566
TORONTO-DOMINION BANK/THE	2,635,000	4.00%	6/8/2032	2,589,540	2,496,136
TORONTO-DOMINION BANK/THE	231,000	6.00%	7/17/2026	230,968	233,636
TORONTO-DOMINION BANK/THE	250,000	6.00%	7/17/2028	250,755	254,070
TORONTO-DOMINION BANK/THE	1,600,000	5.00%	4/5/2029	1,606,320	1,596,672
TORONTO-DOMINION BANK/THE	984,000	5.00%	12/17/2029	984,000	970,293
TORONTO-DOMINION BANK/THE	650,000	7.00%	7/31/2084	650,000	661,343
TORONTO-DOMINION BANK/THE	840,000	8.00%	10/31/2082	844,800	880,765
TOTALENERGIES CAPITAL INTERNAT	227,000	3.00%	5/29/2050	229,013	148,937
TOTALENERGIES CAPITAL INTERNAT	425,000	3.00%	6/29/2060	393,448	275,328
TOTALENERGIES CAPITAL INTERNAT	1,137,000	3.00%	6/29/2041	1,094,613	817,116
TOTALENERGIES CAPITAL SA	5,000,000	5.00%	4/5/2034	5,015,590	4,979,500
TOTALENERGIES CAPITAL SA	1,481,000	5.00%	4/5/2054	1,492,069	1,421,878
TOTALENERGIES CAPITAL SA	565,000	6.00%	4/5/2064	561,607	541,321
TOTALENERGIES CAPITAL SA	1,191,000	5.00%	9/10/2034	1,194,404	1,145,754
TOTALENERGIES CAPITAL SA	1,723,000	5.00%	9/10/2054	1,727,599	1,595,532
TOTALENERGIES CAPITAL SA	370,000	5.00%	9/10/2064	373,748	343,538
TOYOTA MOTOR CORP	422,000	5.00%	7/13/2026	422,000	426,688
TOYOTA MOTOR CREDIT CORP	742,000	3.00%	1/11/2027	715,044	722,248
TOYOTA MOTOR CREDIT CORP	349,000	2.00%	2/13/2030	309,525	305,836
TOYOTA MOTOR CREDIT CORP	3,328,000	3.00%	4/1/2030	3,329,214	3,082,460
TOYOTA MOTOR CREDIT CORP	870,000	2.00%	1/10/2031	862,970	718,455
TOYOTA MOTOR CREDIT CORP	2,684,000	2.00%	4/6/2028	2,696,258	2,454,572
TOYOTA MOTOR CREDIT CORP	2,317,000	3.00%	3/22/2027	2,252,572	2,241,628
TOYOTA MOTOR CREDIT CORP	1,700,000	5.00%	1/12/2028	1,734,731	1,696,175
TOYOTA MOTOR CREDIT CORP	207,000	5.00%	5/17/2030	204,940	203,717
TOYOTA MOTOR CREDIT CORP	1,736,000	5.00%	9/11/2028	1,759,313	1,760,634
TOYOTA MOTOR CREDIT CORP	4,000,000	6.00%	11/20/2030	4,139,600	4,121,240
TOYOTA MOTOR CREDIT CORP	380,000	5.00%	8/9/2029	379,229	375,505
TOYOTA MOTOR CREDIT CORP	1,168,000	5.00%	10/10/2031	1,151,876	1,136,978
TRACTOR SUPPLY CO	545,000	5.00%	5/15/2033	542,597	545,033
TRANE TECHNOLOGIES FINANCING L	835,000	5.00%	3/21/2049	886,334	717,081
TRANE TECHNOLOGIES FINANCING L	125,000	5.00%	3/3/2033	129,925	125,376
TRANE TECHNOLOGIES FINANCING L	460,000	5.00%	6/13/2034	460,133	454,931
TRANSATLANTIC HOLDINGS INC	425,000	8.00%	11/30/2039	654,397	524,688
TRANSCANADA PIPELINES LTD	2,200,000	8.00%	1/15/2039	3,313,258	2,549,360
TRANSCANADA TRUST	2,425,000	6.00%	5/20/2075	2,300,813	2,405,552
TRANSCANADA TRUST	7,850,000	5.00%	3/15/2077	7,536,575	7,533,959
TRANSCANADA TRUST	525,000	6.00%	9/15/2079	555,844	504,509
TRANSCONTINENTAL GAS PIPE LINE	130,000	5.00%	3/15/2048	129,059	108,160
TRANSCONTINENTAL GAS PIPE LINE	600,000	3.00%	5/15/2030	628,611	546,762
TRANSDIGM INC 144A	1,015,000	7.00%	12/15/2030	1,013,097	1,030,103
TRANSDIGM INC 144A	947,000	7.00%	3/1/2032	948,184	955,551
TRANSMEDICS GROUP INC	200,000	2.00%	6/1/2028	235,540	206,274
TRANSURBAN FINANCE CO PTY 144A	1,000,000	3.00%	3/22/2027	998,330	966,420
TRAVELERS COS INC/THE	125,000	7.00%	6/20/2036	141,141	139,315

(Continued)

THE CITIGROUP PENSION PLAN
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
EIN: 52-1568099; Plan 020
December 31, 2024

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
TRAVELERS COS INC/THE	285,000	6.00%	6/15/2037	$ 313,010	$ 306,697
TRAVELERS COS INC/THE	470,000	4.00%	8/25/2045	424,499	392,295
TRAVELERS COS INC/THE	200,000	4.00%	5/15/2046	200,106	153,192
TRAVELERS COS INC/THE	200,000	4.00%	5/30/2047	201,235	158,278
TRAVELERS COS INC/THE	320,000	4.00%	3/4/2049	318,794	255,722
TRAVELERS COS INC/THE	258,000	3.00%	4/27/2050	162,485	152,339
TRAVELERS COS INC/THE	242,000	3.00%	6/8/2051	169,257	158,038
TRAVELERS COS INC/THE	319,000	5.00%	5/25/2053	317,737	310,846
TRAVELERS PROPERTY CASUALTY CO	3,000,000	6.00%	3/15/2033	3,257,370	3,292,590
TRICON AMERICAN HO SFR1 A 144A	3,387,104	3.00%	3/17/2038	3,459,043	3,315,501
TRICON RESIDENTIAL SFR2 A 144A	2,977,664	5.00%	12/17/2040	2,865,581	2,949,555
TRICON RESIDENTIAL SFR2 A 144A	1,868,975	5.00%	7/17/2040	1,868,943	1,852,173
TRINET GROUP INC 144A	750,000	7.00%	8/15/2031	750,000	763,695
TRITON CONTAINER INTERNAT 144A	3,745,000	3.00%	6/15/2031	2,982,024	3,179,542
TRUIST BANK	1,350,000	5.00%	9/17/2029	1,344,128	1,303,385
TRUIST BANK	1,625,000	2.00%	3/11/2030	1,601,612	1,395,258
TRUIST FINANCIAL CORP	5,100,000	2.00%	6/5/2030	4,989,357	4,352,493
TRUIST FINANCIAL CORP	940,000	1.00%	3/2/2027	938,758	901,413
TRUIST FINANCIAL CORP	3,111,000	5.00%	1/26/2029	3,032,702	3,095,414
TRUIST FINANCIAL CORP	775,000	6.00%	6/8/2027	775,000	787,850
TRUIST FINANCIAL CORP	120,000	6.00%	6/8/2034	120,092	122,202
TRUIST FINANCIAL CORP	3,669,000	7.00%	10/30/2029	3,782,221	3,924,326
TRUIST FINANCIAL CORP	2,365,000	6.00%	1/24/2035	2,378,266	2,383,589
TRUIST FINANCIAL CORP	1,010,000	5.00%	8/5/2032	1,010,000	997,628
TRUIST FINANCIAL CORP	1,340,000	5.00%	12/31/2049	1,319,900	1,328,771
TRUSTEES OF BOSTON COLLEGE	455,000	3.00%	7/1/2052	471,548	308,708
TRUSTEES OF BOSTON UNIVERSITY	267,000	4.00%	10/1/2048	223,228	220,502
TRUSTEES OF COLUMBIA UNIVERSIT	610,000	4.00%	10/1/2035	610,000	575,938
TSMC ARIZONA CORP	520,000	3.00%	10/25/2031	517,717	445,276
TSMC ARIZONA CORP	570,000	3.00%	10/25/2041	574,147	436,318
TSMC ARIZONA CORP	500,000	3.00%	10/25/2051	502,060	359,790
TWDC ENTERPRISES 18 CORP	2,350,000	7.00%	3/1/2032	3,371,196	2,623,775
TYCO ELECTRONICS GROUP SA	2,525,000	7.00%	10/1/2037	2,745,483	2,877,616
TYSON FOODS INC	1,360,000	5.00%	8/15/2034	1,306,389	1,295,808
TYSON FOODS INC	150,000	5.00%	9/28/2048	132,201	133,289
TYSON FOODS INC	85,000	5.00%	3/15/2029	84,862	85,939
TYSON FOODS INC	305,000	6.00%	3/15/2034	304,442	309,148
U S TREASURY BD PRIN STRIP	100,500,000	0.00%	11/15/2050	30,755,071	28,848,525
U S TREASURY BD PRIN STRIP	46,600,000	0.00%	5/15/2052	18,072,788	12,680,792
U S TREASURY BILL	12,090,000	0.00%	1/9/2025	12,034,854	12,034,854
U S TREASURY BOND	3,300	6.00%	5/15/2030	3,817	3,586
U S TREASURY BOND	4,100	5.00%	2/15/2031	5,561	4,299
U S TREASURY BOND	2,700	5.00%	2/15/2036	3,637	2,697
U S TREASURY BOND	2,500	5.00%	5/15/2038	3,429	2,462
U S TREASURY BOND	2,500	4.00%	2/15/2039	3,005	2,193
U S TREASURY BOND	3,700	4.00%	5/15/2039	4,902	3,513
U S TREASURY BOND	4,000	5.00%	8/15/2039	5,629	3,897
U S TREASURY BOND	4,300	4.00%	11/15/2039	5,862	4,125
U S TREASURY BOND	4,300	5.00%	2/15/2040	6,471	4,237
U S TREASURY BOND	4,200	4.00%	5/15/2040	6,060	4,022
U S TREASURY BOND	4,200	4.00%	8/15/2040	5,409	3,783
U S TREASURY BOND	4,100	4.00%	11/15/2040	5,608	3,857
U S TREASURY BOND	4,400	5.00%	2/15/2041	6,362	4,384
U S TREASURY BOND	4,100	4.00%	8/15/2041	5,301	3,611
U S TREASURY BOND	4,300	3.00%	11/15/2041	4,969	3,464
U S TREASURY BOND	4,900	3.00%	8/15/2042	4,306	3,686
U S TREASURY BOND	10,000,000	3.00%	5/15/2043	7,720,333	7,582,800
U S TREASURY BOND	6,900	4.00%	8/15/2043	5,918	5,851
U S TREASURY BOND	7,500	4.00%	2/15/2044	6,274	6,335
U S TREASURY BOND	7,000	3.00%	5/15/2044	5,916	5,680
U S TREASURY BOND	209,000	3.00%	8/15/2044	164,218	162,498
U S TREASURY BOND	1,400	3.00%	11/15/2044	1,064	1,064
U S TREASURY BOND	452,000	3.00%	11/15/2045	375,003	340,288
U S TREASURY BOND	450,000	3.00%	2/15/2046	319,333	308,111
U S TREASURY BOND	440,000	2.00%	8/15/2046	312,159	284,420

(Continued)

THE CITIGROUP PENSION PLAN
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
EIN: 52-1568099; Plan 020
December 31, 2024

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
U S TREASURY BOND	7,500,000	3.00%	2/15/2048	$ 5,516,073	$ 5,509,275
U S TREASURY BOND	1,365,000	3.00%	5/15/2048	1,067,452	1,023,914
U S TREASURY BOND	890,000	3.00%	8/15/2048	691,875	650,955
U S TREASURY BOND	1,350,000	3.00%	5/15/2049	1,008,281	958,446
U S TREASURY BOND	15,700	1.00%	8/15/2040	13,637	9,373
U S TREASURY BOND	12,800	1.00%	5/15/2040	11,099	7,708
U S TREASURY BOND	17,500	1.00%	11/15/2040	15,848	10,845
U S TREASURY BOND	21,200	2.00%	2/15/2041	20,447	14,219
U S TREASURY BOND	3,820,000	2.00%	5/15/2051	2,526,648	2,406,294
U S TREASURY BOND	707,200	2.00%	5/15/2041	514,955	502,444
U S TREASURY BOND	2,985,000	2.00%	8/15/2051	2,280,088	1,708,793
U S TREASURY BOND	23,800	2.00%	8/15/2041	22,847	15,430
U S TREASURY BOND	20,000	2.00%	11/15/2041	20,158	13,445
U S TREASURY BOND	1,865,000	2.00%	2/15/2052	1,193,600	1,132,689
U S TREASURY BOND	16,100	2.00%	2/15/2042	15,056	11,474
U S TREASURY BOND	14,200	3.00%	5/15/2042	13,869	11,563
U S TREASURY BOND	1,872,000	3.00%	8/15/2052	1,575,844	1,345,425
U S TREASURY BOND	12,400	3.00%	8/15/2042	10,902	10,247
U S TREASURY BOND	12,500	4.00%	11/15/2042	12,603	11,259
U S TREASURY BOND	12,500	4.00%	2/15/2043	12,164	11,041
U S TREASURY BOND	7,803,000	4.00%	5/15/2053	7,156,926	6,353,983
U S TREASURY BOND	25,500	4.00%	5/15/2043	25,028	22,467
U S TREASURY BOND	5,586,000	4.00%	8/15/2053	5,106,115	4,983,550
U S TREASURY BOND	1,764,500	4.00%	8/15/2043	1,688,192	1,662,000
U S TREASURY BOND	6,895,000	5.00%	11/15/2053	7,569,629	6,832,531
U S TREASURY BOND	2,300,000	5.00%	11/15/2043	2,460,910	2,273,320
U S TREASURY BOND	14,705,000	4.00%	2/15/2054	14,076,234	13,437,870
U S TREASURY BOND	683,500	5.00%	2/15/2044	652,081	653,064
U S TREASURY BOND	6,700,000	5.00%	5/15/2054	6,904,527	6,520,976
U S TREASURY BOND	9,893,500	5.00%	5/15/2044	10,379,705	9,601,345
U S TREASURY BOND	18,967,000	4.00%	8/15/2054	18,827,707	17,351,770
U S TREASURY BOND	31,018,400	4.00%	8/15/2044	30,272,887	28,100,809
U S TREASURY BOND	4,170,000	5.00%	11/15/2054	4,075,792	3,983,017
U S TREASURY BOND	3,296,000	5.00%	11/15/2044	3,357,072	3,199,196
U S TREASURY NOTE	3,000,000	3.00%	2/28/2025	2,933,330	2,992,440
U S TREASURY NOTE	4,665,000	2.00%	5/15/2027	4,391,120	4,467,111
U S TREASURY NOTE	28,500	2.00%	2/15/2030	27,125	24,744
U S TREASURY NOTE	15,468,600	1.00%	5/15/2030	12,914,357	12,690,904
U S TREASURY NOTE	52,900	1.00%	8/15/2030	44,144	42,954
U S TREASURY NOTE	53,400	1.00%	2/15/2031	47,329	44,064
U S TREASURY NOTE	52,700	2.00%	5/15/2031	50,682	44,456
U S TREASURY NOTE	57,800	1.00%	8/15/2031	51,259	47,166
U S TREASURY NOTE	83,200	1.00%	11/15/2031	77,470	67,984
U S TREASURY NOTE	53,100	2.00%	2/15/2032	49,454	44,660
U S TREASURY NOTE	5,000,000	2.00%	3/15/2025	4,839,665	4,974,800
U S TREASURY NOTE	9,000,000	3.00%	4/15/2025	8,783,819	8,958,060
U S TREASURY NOTE	51,700	3.00%	5/15/2032	51,916	46,431
U S TREASURY NOTE	7,210,000	3.00%	5/15/2025	7,023,781	7,170,345
U S TREASURY NOTE	6,000,000	3.00%	7/15/2025	5,872,989	5,961,300
U S TREASURY NOTE	1,590,000	3.00%	7/31/2029	1,459,632	1,474,916
U S TREASURY NOTE	4,000,000	3.00%	8/15/2025	3,915,326	3,972,240
U S TREASURY NOTE	10,200	3.00%	8/15/2032	9,648	9,046
U S TREASURY NOTE	10,200	4.00%	11/15/2032	10,753	9,949
U S TREASURY NOTE	2,860,000	4.00%	1/31/2025	2,851,174	2,859,342
U S TREASURY NOTE	17,600	4.00%	2/28/2030	17,415	17,272
U S TREASURY NOTE	17,700	4.00%	3/31/2030	17,866	17,056
U S TREASURY NOTE	4,000,000	4.00%	3/31/2025	3,952,982	3,995,920
U S TREASURY NOTE	4,500,000	4.00%	4/30/2025	4,446,929	4,493,160
U S TREASURY NOTE	17,600	4.00%	4/30/2030	17,547	16,840
U S TREASURY NOTE	845,000	4.00%	5/15/2026	835,330	838,003
U S TREASURY NOTE	50,200	3.00%	5/15/2033	48,149	46,137
U S TREASURY NOTE	7,000,000	4.00%	5/31/2025	6,928,813	6,998,250
U S TREASURY NOTE	17,700	4.00%	5/31/2030	17,758	17,130
U S TREASURY NOTE	17,700	4.00%	6/30/2030	17,232	17,121
U S TREASURY NOTE	7,000,000	5.00%	6/30/2025	6,959,203	7,016,870

(Continued)

THE CITIGROUP PENSION PLAN
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
EIN: 52-1568099; Plan 020
December 31, 2024

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
U S TREASURY NOTE	63,000	5.00%	7/31/2025	$ 62,665	$ 63,173
U S TREASURY NOTE	17,700	4.00%	7/31/2030	17,515	17,327
U S TREASURY NOTE	1,147,800	4.00%	8/15/2033	1,130,703	1,092,522
U S TREASURY NOTE	3,500,000	5.00%	8/31/2025	3,496,320	3,516,905
U S TREASURY NOTE	1,043,300	4.00%	8/31/2030	1,030,844	1,027,118
U S TREASURY NOTE	18,800	5.00%	9/30/2030	18,809	18,973
U S TREASURY NOTE	4,700,000	5.00%	10/31/2025	4,707,344	4,727,119
U S TREASURY NOTE	19,300	5.00%	10/31/2030	19,553	19,724
U S TREASURY NOTE	57,900	5.00%	11/15/2033	59,934	57,647
U S TREASURY NOTE	2,121,000	5.00%	11/15/2026	2,137,908	2,134,680
U S TREASURY NOTE	10,019,800	4.00%	11/30/2030	10,158,487	9,982,226
U S TREASURY NOTE	20,300	4.00%	12/31/2030	20,066	19,556
U S TREASURY NOTE	4,024,000	4.00%	12/31/2025	4,018,040	4,024,966
U S TREASURY NOTE	129,000	4.00%	1/31/2026	128,054	129,000
U S TREASURY NOTE	20,800	4.00%	1/31/2031	20,618	20,291
U S TREASURY NOTE	60,900	4.00%	2/15/2034	58,929	58,314
U S TREASURY NOTE	21,000	4.00%	2/28/2031	20,995	20,760
U S TREASURY NOTE	21,700	4.00%	3/31/2031	21,596	21,299
U S TREASURY NOTE	22,300	5.00%	4/30/2031	22,196	22,486
U S TREASURY NOTE	90,900	4.00%	5/15/2034	92,669	89,522
U S TREASURY NOTE	20,000,000	5.00%	5/31/2029	20,062,534	20,093,000
U S TREASURY NOTE	22,300	5.00%	5/31/2031	22,471	22,481
U S TREASURY NOTE	1,327,300	4.00%	6/30/2031	1,333,652	1,310,496
U S TREASURY NOTE	432,000	4.00%	7/31/2029	437,335	425,097
U S TREASURY NOTE	22,300	4.00%	7/31/2031	22,514	21,854
U S TREASURY NOTE	3,321,900	4.00%	8/15/2034	3,323,159	3,141,787
U S TREASURY NOTE	1,202,300	4.00%	8/31/2031	1,210,655	1,151,815
U S TREASURY NOTE	670,000	4.00%	8/31/2029	672,382	648,647
U S TREASURY NOTE	45,000	4.00%	9/30/2031	44,913	42,759
U S TREASURY NOTE	440,000	4.00%	9/30/2029	427,350	423,311
U S TREASURY NOTE	410,000	4.00%	9/30/2026	405,756	404,809
U S TREASURY NOTE	1,690,000	4.00%	10/31/2029	1,683,219	1,670,328
U S TREASURY NOTE	43,212,800	4.00%	11/15/2034	42,836,637	42,098,774
U S TREASURY NOTE	15,000,000	4.00%	11/30/2026	14,983,033	14,995,950
U S TREASURY NOTE	330,000	4.00%	11/30/2031	329,123	322,935
U S TREASURY NOTE	975,000	4.00%	12/15/2027	969,578	967,385
U S TREASURY NOTE	2,102,200	5.00%	12/31/2031	2,110,151	2,103,840
U S TREASURY NOTE	9,727,000	4.00%	12/31/2029	9,724,529	9,720,969
UBER TECHNOLOGIES INC	745,000	1.00%	12/1/2028	855,403	819,500
UBER TECHNOLOGIES INC	1,740,000	4.00%	1/15/2030	1,740,487	1,683,293
UBER TECHNOLOGIES INC	1,218,000	5.00%	9/15/2034	1,204,953	1,165,711
UBER TECHNOLOGIES INC	760,000	5.00%	9/15/2054	764,704	706,732
UBER TECHNOLOGIES INC 144A	290,000	6.00%	1/15/2028	293,335	292,494
UBS AG/LONDON	1,270,000	5.00%	6/26/2048	1,535,464	1,081,037
UBS AG/LONDON	1,075,000	6.00%	9/11/2025	1,085,621	1,083,030
UBS AG/STAMFORD CT	250,000	3.00%	4/9/2025	211,250	248,765
UBS AG/STAMFORD CT	2,232,000	4.00%	2/21/2025	2,066,869	2,227,536
UBS AG/STAMFORD CT	1,089,000	8.00%	1/9/2025	1,111,027	1,089,490
UBS AG/STAMFORD CT	990,000	8.00%	2/15/2028	1,001,447	1,060,161
UBS GROUP AG 144A	6,010,000	4.00%	4/1/2031	5,571,011	5,683,176
UBS GROUP AG 144A	1,525,000	1.00%	2/2/2027	1,525,000	1,465,418
UBS GROUP AG 144A	1,530,000	3.00%	5/14/2032	1,459,353	1,331,651
UBS GROUP AG 144A	950,000	7.00%	8/12/2033	982,908	1,007,817
UBS GROUP AG 144A	500,000	9.00%	11/15/2033	500,000	606,525
UBS GROUP AG 144A	490,000	6.00%	12/22/2027	490,000	502,858
UBS GROUP AG 144A	2,345,000	6.00%	9/22/2029	2,381,388	2,429,490
UBS GROUP AG 144A	2,030,000	6.00%	9/22/2034	2,030,000	2,123,725
UBS GROUP AG 144A	3,256,000	1.00%	1/30/2027	3,202,324	3,131,165
UBS GROUP AG 144A	900,000	2.00%	2/11/2032	900,000	742,284
UBS GROUP AG 144A	2,439,000	3.00%	2/11/2033	2,052,458	2,036,687
UBS GROUP AG 144A	420,000	3.00%	2/11/2043	420,000	302,875
UBS GROUP AG 144A	1,245,000	5.00%	5/12/2028	1,245,667	1,237,107
UBS GROUP AG 144A	233,000	5.00%	8/5/2033	231,089	225,984
UBS GROUP AG 144A	2,375,000	6.00%	1/12/2034	2,393,708	2,428,936
UBS GROUP AG 144A	260,000	9.00%	12/31/2049	260,000	297,970

(Continued)

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
UBS GROUP AG 144A	200,000	9.00%	12/31/2049	$ 200,000	$ 216,214
UBS GROUP AG 144A	2,100,000	6.00%	2/8/2035	2,108,993	2,114,280
UBS GROUP AG 144A	200,000	8.00%	12/31/2049	200,000	208,382
UBS GROUP AG 144A	1,985,000	5.00%	9/6/2045	1,985,000	1,893,134
UBS GROUP AG 144A	1,883,000	4.00%	9/24/2025	1,879,479	1,874,225
UBS GROUP AG 144A	2,025,000	4.00%	4/15/2026	2,000,511	2,005,317
UBS GROUP AG REGS	600,000	3.00%	4/2/2032	455,544	604,842
UDR INC	3,000,000	5.00%	9/1/2034	2,938,170	2,911,890
ULTRAPAR INTERNATIONAL SA 144A	1,000,000	5.00%	10/6/2026	952,500	985,840
ULTRAPAR INTERNATIONAL SA 144A	360,000	5.00%	6/6/2029	347,200	350,122
UNICREDIT SPA 144A	2,050,000	7.00%	4/2/2034	2,056,191	2,141,307
UNICREDIT SPA 144A	1,975,000	5.00%	6/30/2035	1,893,275	1,907,712
UNION ELECTRIC CO	600,000	4.00%	4/1/2052	598,524	460,176
UNION ELECTRIC CO	838,000	5.00%	3/15/2055	805,590	768,991
UNION PACIFIC CORP	302,000	4.00%	2/1/2055	237,031	227,170
UNION PACIFIC CORP	170,000	4.00%	9/15/2067	169,748	123,610
UNION PACIFIC CORP	1,275,000	5.00%	9/10/2048	1,509,419	1,079,798
UNION PACIFIC CORP	1,375,000	4.00%	3/1/2049	1,374,094	1,135,008
UNION PACIFIC CORP	250,000	4.00%	3/20/2060	281,791	178,753
UNION PACIFIC CORP	1,150,000	2.00%	2/5/2030	1,180,952	1,020,775
UNION PACIFIC CORP	3,421,000	3.00%	2/5/2050	2,570,184	2,339,075
UNION PACIFIC CORP	694,000	3.00%	9/16/2062	423,333	400,084
UNION PACIFIC CORP	425,000	3.00%	4/6/2036	424,731	342,971
UNION PACIFIC CORP	170,000	4.00%	4/6/2071	174,267	115,559
UNION PACIFIC CORP	490,000	3.00%	5/20/2041	489,858	367,049
UNION PACIFIC CORP	179,000	4.00%	5/20/2061	132,913	119,518
UNION PACIFIC CORP	1,700,000	3.00%	3/10/2052	1,712,223	1,075,369
UNION PACIFIC CORP	750,000	3.00%	2/14/2042	749,025	570,960
UNION PACIFIC CORP	3,412,000	4.00%	2/14/2053	3,387,299	2,408,019
UNITED AIRLINES 2014-1 CLASS A	1,397,212	4.00%	10/11/2027	1,408,668	1,380,767
UNITED AIRLINES 2019-2 CLASS A	1,009,428	3.00%	11/1/2029	880,726	925,293
UNITED AIRLINES 2020-1 CLASS A	645,550	6.00%	4/15/2029	652,813	659,223
UNITED AIRLINES 2020-1 CLASS B	40,000	5.00%	7/15/2027	40,000	39,935
UNITED AIRLINES 2023-1 CLASS A	2,610,344	6.00%	7/15/2037	2,619,686	2,662,133
UNITED AIRLINES INC 144A	3,200,000	4.00%	4/15/2026	3,307,125	3,146,432
UNITED AIRLINES INC 144A	300,000	5.00%	4/15/2029	310,500	285,237
UNITED KINGDOM GILT REGS	2,100,000	4.00%	10/22/2053	2,225,063	2,085,714
UNITED KINGDOM GILT REGS	4,450,000	4.00%	7/31/2054	5,587,099	4,932,799
UNITED RENTALS NORTH AMER 144A	947,000	6.00%	12/15/2029	956,470	956,006
UNITED STATES STEEL CORP	40,000	5.00%	11/1/2026	110,312	102,640
UNITEDHEALTH GROUP INC	2,525,000	6.00%	3/15/2036	2,490,988	2,605,750
UNITEDHEALTH GROUP INC	2,275,000	7.00%	11/15/2037	2,928,145	2,503,547
UNITEDHEALTH GROUP INC	760,000	7.00%	2/15/2038	992,107	859,066
UNITEDHEALTH GROUP INC	600,000	6.00%	2/15/2041	653,868	615,204
UNITEDHEALTH GROUP INC	438,000	5.00%	11/15/2041	427,781	386,150
UNITEDHEALTH GROUP INC	503,000	4.00%	3/15/2042	614,557	428,853
UNITEDHEALTH GROUP INC	1,886,000	4.00%	10/15/2042	2,112,786	1,515,212
UNITEDHEALTH GROUP INC	842,000	4.00%	3/15/2043	804,371	710,640
UNITEDHEALTH GROUP INC	350,000	4.00%	7/15/2025	367,199	348,562
UNITEDHEALTH GROUP INC	2,528,000	5.00%	7/15/2045	2,586,151	2,229,266
UNITEDHEALTH GROUP INC	210,000	4.00%	4/15/2047	238,919	170,363
UNITEDHEALTH GROUP INC	511,000	4.00%	10/15/2047	428,573	381,324
UNITEDHEALTH GROUP INC	2,257,000	4.00%	6/15/2048	2,661,214	1,813,454
UNITEDHEALTH GROUP INC	1,490,000	4.00%	12/15/2025	1,482,958	1,477,573
UNITEDHEALTH GROUP INC	1,200,000	4.00%	12/15/2028	1,195,356	1,160,748
UNITEDHEALTH GROUP INC	420,000	4.00%	12/15/2048	496,988	346,303
UNITEDHEALTH GROUP INC	89,000	3.00%	8/15/2029	89,199	81,808
UNITEDHEALTH GROUP INC	1,905,000	4.00%	8/15/2039	1,809,433	1,507,236
UNITEDHEALTH GROUP INC	1,656,000	4.00%	8/15/2049	1,641,496	1,206,446
UNITEDHEALTH GROUP INC	2,525,000	4.00%	8/15/2059	2,239,372	1,789,745
UNITEDHEALTH GROUP INC	1,720,000	2.00%	5/15/2030	1,636,318	1,482,950
UNITEDHEALTH GROUP INC	2,195,000	3.00%	5/15/2040	2,140,683	1,553,116
UNITEDHEALTH GROUP INC	1,601,000	3.00%	5/15/2050	1,545,285	995,454
UNITEDHEALTH GROUP INC	2,984,000	3.00%	5/15/2041	2,469,342	2,158,984
UNITEDHEALTH GROUP INC	3,636,000	3.00%	5/15/2051	2,858,865	2,404,196

(Continued)

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
UNITEDHEALTH GROUP INC	1,250,000	4.00%	5/15/2032	$ 1,268,907	$ 1,178,125
UNITEDHEALTH GROUP INC	2,269,000	5.00%	5/15/2052	2,164,117	1,947,460
UNITEDHEALTH GROUP INC	730,000	5.00%	5/15/2062	722,846	630,143
UNITEDHEALTH GROUP INC	1,000,000	5.00%	10/15/2025	1,010,350	1,004,990
UNITEDHEALTH GROUP INC	3,000,000	5.00%	2/15/2030	3,091,110	3,047,700
UNITEDHEALTH GROUP INC	1,810,000	5.00%	2/15/2033	1,835,834	1,820,951
UNITEDHEALTH GROUP INC	3,022,000	6.00%	2/15/2053	3,117,833	3,034,420
UNITEDHEALTH GROUP INC	2,352,000	6.00%	2/15/2063	2,441,390	2,404,849
UNITEDHEALTH GROUP INC	1,010,000	5.00%	4/15/2033	952,642	958,157
UNITEDHEALTH GROUP INC	1,414,000	5.00%	4/15/2053	1,401,674	1,275,329
UNITEDHEALTH GROUP INC	700,000	5.00%	4/15/2034	695,975	683,683
UNITEDHEALTH GROUP INC	3,907,000	5.00%	4/15/2054	3,880,205	3,668,790
UNITEDHEALTH GROUP INC	600,000	6.00%	4/15/2064	589,440	561,582
UNITEDHEALTH GROUP INC	1,700,000	5.00%	1/15/2030	1,707,174	1,693,166
UNITEDHEALTH GROUP INC	3,660,000	5.00%	1/15/2032	3,734,998	3,614,396
UNITEDHEALTH GROUP INC	3,727,000	5.00%	7/15/2034	3,726,669	3,676,499
UNITEDHEALTH GROUP INC	2,487,000	6.00%	7/15/2044	2,484,175	2,416,941
UNITEDHEALTH GROUP INC	6,653,000	6.00%	7/15/2054	6,677,342	6,470,176
UNITEDHEALTH GROUP INC	2,154,000	6.00%	7/15/2064	2,168,841	2,100,495
UNIV OF CALIFORNIA CA REVENUES	1,025,000	3.00%	7/1/2029	1,149,845	971,987
UNIV OF CALIFORNIA CA REVENUES	490,000	1.00%	5/15/2027	490,000	455,249
UNIV OF CALIFORNIA CA RGTS MED	100,000	7.00%	5/15/2049	134,632	107,372
UNIV OF CALIFORNIA CA RGTS MED	600,000	7.00%	5/15/2048	652,824	644,382
UNIV OF CALIFORNIA CA RGTS MED	2,280,000	3.00%	5/15/2050	2,322,357	1,490,368
UNIV OF CALIFORNIA CA RGTS MED	200,000	3.00%	5/15/2060	200,000	128,970
UNIV OF CALIFORNIA CA RGTS MED	240,000	4.00%	5/15/2120	240,000	150,254
UNIV OF CALIFORNIA CA RGTS MED	1,360,000	4.00%	5/15/2032	1,354,288	1,290,314
UNIV OF CALIFORNIA CA RGTS MED	520,000	5.00%	5/15/2053	520,000	447,912
UNIV OF CALIFORNIA REVENUES	479,000	5.00%	5/15/2115	444,383	390,605
UNIV OF CALIFORNIA REVENUES	1,623,000	5.00%	5/15/2112	1,534,784	1,348,875
UNIV OF CALIFORNIA REVENUES	150,000	4.00%	5/15/2045	170,648	134,045
UNIV OF CALIFORNIA REVENUES	240,000	4.00%	5/15/2045	240,000	210,372
UNIV OF MICHIGAN MI	140,000	4.00%	4/1/2122	140,000	109,852
UNIV OF MICHIGAN MI	180,000	4.00%	4/1/2052	180,000	132,563
UNIV OF MICHIGAN MI	550,000	4.00%	4/1/2047	550,000	450,357
UNIV OF MINNESOTA MN	100,000	4.00%	4/1/2052	100,000	81,153
UNIV OF TEXAS TX PERMANENT UNI	670,000	5.00%	7/1/2039	654,329	651,602
UNIV OF VIRGINIA VA UNIV REVEN	510,000	4.00%	9/1/2117	510,000	381,842
UNIVERSITY OF MIAMI	395,000	4.00%	4/1/2052	395,581	315,799
UNIVERSITY OF SOUTHERN CALIFOR	70,000	5.00%	10/1/2111	85,257	64,593
UNIVERSITY OF SOUTHERN CALIFOR	170,000	3.00%	10/1/2120	170,000	97,828
UNIVERSITY OF SOUTHERN CALIFOR	1,000,000	5.00%	10/1/2053	1,000,000	936,010
UNUM GROUP	575,000	7.00%	12/15/2028	654,275	605,556
UPSTART HOLDINGS INC 144A	145,000	1.00%	11/15/2030	145,000	138,185
US AIRWAYS 2012-2 CLASS A PASS	386,024	5.00%	12/3/2026	374,250	384,735
US BANCORP	600,000	5.00%	12/31/2049	600,000	592,140
US BANCORP	675,000	4.00%	12/31/2049	675,000	638,381
US BANCORP	6,740,000	1.00%	7/22/2030	6,480,411	5,565,151
US BANCORP	584,000	2.00%	11/3/2036	485,234	473,058
US BANCORP	5,948,000	6.00%	10/21/2033	6,044,749	6,081,414
US BANCORP	2,187,000	5.00%	2/1/2034	2,189,716	2,093,965
US BANCORP	995,000	6.00%	6/12/2029	995,000	1,017,656
US BANCORP	2,827,000	6.00%	6/12/2034	2,911,251	2,883,399
US BANCORP	1,702,000	7.00%	10/26/2027	1,702,000	1,759,766
US BANCORP	4,650,000	6.00%	1/23/2035	4,708,397	4,692,455
US BANCORP	1,110,000	5.00%	7/23/2030	1,110,000	1,109,267
US TREAS-CPI INFLAT	261,526	1.00%	2/15/2047	230,025	189,198
US TREAS-CPI INFLAT	512,016	1.00%	2/15/2048	461,704	376,972
US TREAS-CPI INFLAT	250,880	1.00%	2/15/2049	234,868	182,839
US TREAS-CPI INFLAT	484,964	0.00%	2/15/2051	367,719	266,900
VALE OVERSEAS LTD	59,000	7.00%	11/10/2039	63,858	62,588
VALE OVERSEAS LTD	1,491,000	4.00%	7/8/2030	1,349,355	1,364,623
VALE OVERSEAS LTD	804,000	6.00%	6/12/2033	822,315	814,122
VALE OVERSEAS LTD	2,023,000	6.00%	6/28/2054	2,005,928	1,989,115
VALERO ENERGY CORP	2,125,000	7.00%	6/15/2037	2,413,190	2,229,104

(Continued)

THE CITIGROUP PENSION PLAN
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
EIN: 52-1568099; Plan 020
December 31, 2024

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
VALVOLINE INC 144A	950,000	4.00%	6/15/2031	$ 921,208	$ 810,578
VARONIS SYSTEMS INC 144A	204,000	1.00%	9/15/2029	202,824	192,270
VENTAS REALTY LP	4,000,000	4.00%	2/1/2025	3,872,920	3,993,080
VENTAS REALTY LP	600,000	3.00%	10/15/2026	624,063	583,578
VENTAS REALTY LP	300,000	4.00%	1/15/2029	350,253	291,990
VENTAS REALTY LP	307,000	4.00%	6/1/2026	324,272	349,059
VENTAS REALTY LP	894,000	5.00%	1/15/2035	871,219	854,700
VERALTO CORP	1,550,000	6.00%	9/18/2026	1,554,914	1,567,934
VERDELITE STATIC CLO 1A B 144A	730,000	6.00%	7/20/2032	730,000	731,467
VERISIGN INC	1,476,000	3.00%	6/15/2031	1,471,749	1,265,714
VERIZON COMMUNICATIONS IN 144A	3,827,000	5.00%	2/15/2035	3,725,738	3,644,069
VERIZON COMMUNICATIONS INC	50,000	5.00%	11/1/2041	47,643	44,950
VERIZON COMMUNICATIONS INC	100,000	7.00%	9/15/2043	135,523	110,051
VERIZON COMMUNICATIONS INC	300,000	4.00%	1/15/2036	295,521	269,889
VERIZON COMMUNICATIONS INC	210,000	4.00%	8/15/2046	183,312	166,530
VERIZON COMMUNICATIONS INC	4,050,000	5.00%	3/15/2039	5,029,181	3,738,515
VERIZON COMMUNICATIONS INC	640,000	5.00%	3/16/2037	638,963	624,851
VERIZON COMMUNICATIONS INC	20,000	6.00%	3/16/2047	22,268	19,267
VERIZON COMMUNICATIONS INC	975,000	4.00%	12/3/2029	1,104,398	935,464
VERIZON COMMUNICATIONS INC	120,000	4.00%	3/22/2050	119,947	91,219
VERIZON COMMUNICATIONS INC	150,000	3.00%	3/22/2030	154,629	137,319
VERIZON COMMUNICATIONS INC	50,000	3.00%	10/30/2056	44,063	29,716
VERIZON COMMUNICATIONS INC	4,069,000	2.00%	10/30/2030	3,313,869	3,385,652
VERIZON COMMUNICATIONS INC	2,333,000	4.00%	3/22/2051	2,564,420	1,651,321
VERIZON COMMUNICATIONS INC	487,000	3.00%	3/21/2031	433,411	419,663
VERIZON COMMUNICATIONS INC	175,000	3.00%	3/22/2041	174,899	132,496
VERIZON COMMUNICATIONS INC	660,000	3.00%	9/3/2041	658,441	456,674
VERIZON COMMUNICATIONS INC	2,877,000	2.00%	3/15/2032	2,348,608	2,386,472
VERIZON COMMUNICATIONS INC	240,000	6.00%	2/23/2054	236,945	230,302
VFH PARENT LLC / VALOR CO 144A	295,000	8.00%	6/15/2031	296,106	303,422
VIATRIS INC	527,000	4.00%	6/22/2050	376,694	359,604
VIAVI SOLUTIONS INC	215,000	2.00%	3/15/2026	219,813	219,300
VICI PROPERTIES LP	2,041,000	6.00%	5/15/2052	1,922,846	1,898,946
VICI PROPERTIES LP	355,000	6.00%	4/1/2054	348,582	352,717
VICI PROPERTIES LP	600,000	5.00%	11/15/2031	596,586	586,698
VICI PROPERTIES LP / VICI 144A	500,000	5.00%	6/15/2025	495,230	498,030
VICI PROPERTIES LP / VICI 144A	199,000	4.00%	2/15/2029	183,440	187,516
VIDEOTRON LTD 144A	1,511,000	6.00%	1/15/2035	1,510,093	1,483,016
VIKING OCEAN CRUISES SHIP 144A	1,000,000	6.00%	2/15/2029	1,000,000	984,030
VINCI SA 144A	590,000	4.00%	4/10/2029	680,317	561,745
VIRGINIA ELECTRIC AND POWER CO	950,000	6.00%	1/15/2036	1,310,376	984,704
VIRGINIA ELECTRIC AND POWER CO	911,000	6.00%	5/15/2037	938,339	944,889
VIRGINIA ELECTRIC AND POWER CO	2,090,000	9.00%	11/15/2038	2,816,548	2,712,674
VIRGINIA ELECTRIC AND POWER CO	1,136,000	4.00%	1/15/2043	1,181,794	905,051
VIRGINIA ELECTRIC AND POWER CO	214,000	5.00%	8/15/2043	266,244	187,845
VIRGINIA ELECTRIC AND POWER CO	1,632,000	4.00%	2/15/2044	1,682,482	1,388,049
VIRGINIA ELECTRIC AND POWER CO	28,000	3.00%	5/15/2025	27,072	27,831
VIRGINIA ELECTRIC AND POWER CO	255,000	4.00%	5/15/2045	322,264	206,486
VIRGINIA ELECTRIC AND POWER CO	1,192,000	3.00%	11/15/2026	1,164,734	1,156,943
VIRGINIA ELECTRIC AND POWER CO	1,154,000	4.00%	11/15/2046	1,206,506	896,635
VIRGINIA ELECTRIC AND POWER CO	1,055,000	4.00%	9/15/2047	1,066,728	790,596
VIRGINIA ELECTRIC AND POWER CO	295,000	3.00%	12/1/2049	209,657	200,187
VIRGINIA ELECTRIC AND POWER CO	507,000	2.00%	12/15/2050	284,480	285,649
VIRGINIA ELECTRIC AND POWER CO	1,612,000	3.00%	11/15/2051	1,120,679	1,005,356
VIRGINIA ELECTRIC AND POWER CO	238,000	5.00%	5/15/2052	209,169	200,594
VIRGINIA ELECTRIC AND POWER CO	2,495,000	5.00%	4/1/2033	2,488,014	2,442,331
VIRGINIA ELECTRIC AND POWER CO	686,000	5.00%	4/1/2053	692,052	653,840
VIRGINIA ELECTRIC AND POWER CO	206,000	6.00%	8/15/2053	211,953	203,547
VIRGINIA ELECTRIC AND POWER CO	1,870,000	5.00%	8/15/2034	1,867,022	1,825,008
VIRGINIA ELECTRIC AND POWER CO	781,000	6.00%	8/15/2054	784,785	756,094
VIRGINIA POWER FUEL SECURITIZA	430,000	5.00%	5/1/2033	429,985	429,652
VISA INC	715,000	4.00%	12/14/2045	713,806	612,312
VISA INC	150,000	3.00%	4/15/2040	148,434	109,421
VISA INC	110,000	2.00%	4/15/2030	109,841	96,218
VISHAY INTERTECHNOLOGY INC	424,000	2.00%	9/15/2030	375,125	378,420

(Continued)

THE CITIGROUP PENSION PLAN
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
EIN: 52-1568099; Plan 020
December 31, 2024

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
VISTRA OPERATIONS CO LLC 144A	1,300,000	4.00%	7/15/2029	$ 1,456,933	$ 1,240,512
VISTRA OPERATIONS CO LLC 144A	200,000	5.00%	7/31/2027	206,510	196,238
VISTRA OPERATIONS CO LLC 144A	387,000	7.00%	4/15/2032	385,413	396,257
VISTRA OPERATIONS CO LLC 144A	130,000	6.00%	4/15/2034	135,060	131,733
VISTRA OPERATIONS CO LLC 144A	3,900,000	6.00%	12/30/2034	3,901,593	3,859,401
VMWARE LLC	900,000	4.00%	8/21/2027	909,581	879,723
VMWARE LLC	1,450,000	2.00%	8/15/2031	1,447,144	1,203,109
VODAFONE GROUP PLC	507,000	6.00%	2/27/2037	517,058	532,578
VODAFONE GROUP PLC	1,875,000	7.00%	4/4/2079	1,884,031	1,920,131
VODAFONE GROUP PLC	975,000	5.00%	6/19/2049	1,016,693	841,016
VODAFONE GROUP PLC	1,160,000	6.00%	6/28/2054	1,153,434	1,119,887
VOLKSWAGEN GROUP OF AMERI 144A	200,000	5.00%	11/13/2025	228,690	199,626
VOLKSWAGEN GROUP OF AMERI 144A	1,000,000	3.00%	9/26/2026	999,380	966,850
VOLKSWAGEN GROUP OF AMERI 144A	2,195,000	5.00%	6/8/2029	2,192,147	2,114,531
VULCAN MATERIALS CO	2,920,000	4.00%	6/1/2030	2,656,113	2,703,803
VZ SECURED FINANCING BV 144A	1,225,000	5.00%	1/15/2032	1,213,118	1,083,464
W R BERKLEY CORP	500,000	5.00%	8/1/2044	530,280	438,415
WACHOVIA CORP	150,000	7.00%	10/15/2035	191,793	160,277
WACHOVIA CORP	1,250,000	6.00%	8/1/2035	1,223,844	1,249,588
WALMART INC	520,000	2.00%	9/22/2031	438,480	434,023
WALMART INC	2,487,000	4.00%	4/15/2026	2,485,906	2,475,610
WALMART INC	1,687,000	5.00%	4/15/2053	1,642,730	1,470,305
WALT DISNEY CO/THE	1,325,000	6.00%	12/15/2035	1,787,796	1,456,294
WALT DISNEY CO/THE	1,290,000	7.00%	11/15/2037	1,797,847	1,438,750
WALT DISNEY CO/THE	2,000,000	5.00%	10/1/2043	2,557,959	1,966,020
WALT DISNEY CO/THE	1,300,000	3.00%	1/13/2031	1,355,969	1,151,033
WARNERMEDIA HOLDINGS INC	725,000	4.00%	3/15/2029	673,554	674,765
WARNERMEDIA HOLDINGS INC	4,026,000	4.00%	3/15/2032	3,776,558	3,548,879
WARNERMEDIA HOLDINGS INC	420,000	5.00%	3/15/2042	339,514	338,302
WARNERMEDIA HOLDINGS INC	1,380,000	5.00%	3/15/2052	1,101,591	1,030,225
WARNERMEDIA HOLDINGS INC	310,000	5.00%	3/15/2062	229,784	228,892
WASHINGTON UNIVERSITY/THE	230,000	4.00%	4/15/2054	230,000	166,039
WASHINGTON UNIVERSITY/THE	230,000	4.00%	4/15/2122	230,000	178,073
WASTE CONNECTIONS INC	150,000	3.00%	4/1/2050	156,416	96,692
WASTE CONNECTIONS INC	149,000	3.00%	1/15/2052	103,178	93,116
WASTE MANAGEMENT INC	287,000	2.00%	3/15/2031	226,182	233,655
WASTE MANAGEMENT INC	4,386,000	5.00%	7/3/2031	4,359,377	4,391,088
WASTE MANAGEMENT INC	600,000	5.00%	3/15/2030	599,076	592,668
WASTE MANAGEMENT INC	1,702,000	5.00%	3/15/2032	1,696,979	1,674,768
WASTE MANAGEMENT INC	2,637,000	5.00%	3/15/2035	2,623,657	2,571,682
WASTE MANAGEMENT INC	400,000	5.00%	10/15/2054	399,836	384,848
WAYFAIR INC	601,000	3.00%	9/15/2027	658,265	640,666
WCORE COMMERCIAL M CORE A 144A	1,515,000	6.00%	11/15/2041	1,511,213	1,516,894
WEA FINANCE LLC / WESTFIE 144A	1,450,000	5.00%	9/17/2044	1,497,468	1,161,537
WEC ENERGY GROUP INC	2,000,000	1.00%	10/15/2027	1,748,700	1,825,700
WEC ENERGY GROUP INC	192,000	4.00%	6/15/2025	195,583	190,658
WELLS FARGO & CO	2,685,000	6.00%	1/15/2044	2,922,448	2,571,559
WELLS FARGO & CO	1,500,000	3.00%	10/23/2026	1,421,370	1,454,370
WELLS FARGO & CO	5,735,000	5.00%	11/2/2043	5,805,852	5,357,178
WELLS FARGO & CO	3,750,000	5.00%	11/4/2044	3,993,558	3,151,538
WELLS FARGO & CO	5,437,000	4.00%	7/22/2027	5,785,411	5,360,447
WELLS FARGO & CO	760,000	5.00%	11/17/2045	843,524	659,452
WELLS FARGO & CO	1,466,000	5.00%	12/7/2046	1,846,881	1,239,312
WELLS FARGO & CO	18,360,000	4.00%	5/22/2028	17,721,947	17,793,227
WELLS FARGO & CO	3,125,000	4.00%	1/24/2029	3,507,022	3,029,438
WELLS FARGO & CO	30,000	3.00%	6/17/2027	33,095	29,305
WELLS FARGO & CO	7,024,000	3.00%	10/30/2030	6,421,103	6,338,528
WELLS FARGO & CO	2,225,000	3.00%	2/11/2031	2,317,338	1,962,317
WELLS FARGO & CO	870,000	2.00%	2/11/2026	866,390	867,338
WELLS FARGO & CO	5,110,000	4.00%	4/4/2031	5,467,859	4,948,064
WELLS FARGO & CO	4,919,000	5.00%	4/4/2051	5,453,086	4,372,597
WELLS FARGO & CO	1,045,000	3.00%	4/30/2041	812,436	761,335
WELLS FARGO & CO	5,900,000	3.00%	3/2/2033	5,900,000	5,173,415
WELLS FARGO & CO	3,975,000	4.00%	3/24/2028	3,765,955	3,854,796
WELLS FARGO & CO	2,118,000	4.00%	4/25/2026	2,082,169	2,111,519

(Continued)

THE CITIGROUP PENSION PLAN
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
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December 31, 2024

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
WELLS FARGO & CO	4,615,000	5.00%	4/25/2053	$ 4,246,341	$ 3,864,647
WELLS FARGO & CO	5,603,000	5.00%	7/25/2028	5,570,669	5,582,829
WELLS FARGO & CO	4,127,000	5.00%	7/25/2033	3,915,439	3,985,072
WELLS FARGO & CO	6,500,000	5.00%	4/24/2034	6,487,798	6,429,215
WELLS FARGO & CO	3,365,000	6.00%	7/25/2029	3,380,948	3,416,922
WELLS FARGO & CO	5,715,000	6.00%	7/25/2034	5,711,334	5,706,199
WELLS FARGO & CO	7,073,000	6.00%	10/23/2029	7,272,239	7,360,093
WELLS FARGO & CO	3,201,000	6.00%	10/23/2034	3,344,009	3,401,095
WELLS FARGO & CO	2,885,000	5.00%	1/23/2030	2,872,069	2,891,405
WELLS FARGO & CO	5,934,000	5.00%	1/23/2035	5,983,387	5,917,088
WELLS FARGO & CO	4,076,000	6.00%	4/22/2028	4,076,152	4,143,580
WELLS FARGO & CO	2,410,000	5.00%	12/3/2035	2,410,000	2,345,388
WELLS FARGO BANK NA	250,000	6.00%	2/1/2037	297,433	255,105
WELLS FARGO BANK NA	950,000	5.00%	8/7/2026	945,718	961,372
WELLS FARGO BANK NA	860,000	5.00%	12/11/2026	860,000	870,174
WELLS FARGO COMMERCIAL C29 A4	1,484,000	4.00%	6/15/2048	1,468,290	1,474,680
WELLS FARGO COMMERCIAL C32 A4	1,284,000	4.00%	1/15/2059	1,228,126	1,265,690
WELLTOWER OP LLC	735,000	3.00%	1/15/2032	734,390	624,816
WELLTOWER OP LLC	3,630,000	4.00%	6/15/2032	3,320,637	3,321,160
WELLTOWER OP LLC 144A	231,000	3.00%	7/15/2029	262,450	261,723
WENDY'S FUNDING L 1A A2II 144A	1,608,648	3.00%	6/15/2051	1,657,159	1,368,605
WENDY'S FUNDING LL 1A A2I 144A	1,991,783	2.00%	6/15/2051	1,989,183	1,772,966
WESLEYAN UNIVERSITY	230,000	5.00%	7/1/2056	230,000	186,617
WESTERN DIGITAL CORP	478,000	3.00%	11/15/2028	563,753	633,350
WESTERN MIDSTREAM OPERATING LP	170,000	5.00%	3/1/2048	153,067	144,556
WESTERN MIDSTREAM OPERATING LP	50,000	5.00%	2/1/2050	49,918	42,810
WESTERN MIDSTREAM OPERATING LP	120,000	4.00%	2/1/2030	108,000	112,554
WESTERN MIDSTREAM OPERATING LP	380,000	6.00%	4/1/2033	386,942	388,162
WESTERN UNION CO/THE	4,000,000	3.00%	3/15/2031	3,449,080	3,388,800
WESTINGHOUSE AIR BRAKE TECHNOL	400,000	3.00%	11/15/2026	389,296	390,040
WESTINGHOUSE AIR BRAKE TECHNOL	175,000	3.00%	6/15/2025	174,811	173,600
WESTPAC BANKING CORP	450,000	4.00%	7/24/2039	549,535	398,867
WESTPAC BANKING CORP	50,000	3.00%	11/15/2035	48,488	42,544
WESTPAC BANKING CORP	5,000,000	4.00%	8/26/2025	4,915,960	4,972,900
WEYERHAEUSER CO	593,000	7.00%	3/15/2032	596,476	659,262
WEYERHAEUSER CO	190,000	4.00%	3/9/2052	186,705	143,391
WHIRLPOOL CORP	3,026,000	6.00%	3/1/2033	3,043,583	2,956,916
WHISTLER PIPELINE LLC 144A	45,000	5.00%	9/30/2029	46,153	44,826
WHISTLER PIPELINE LLC 144A	2,412,000	6.00%	9/30/2031	2,423,596	2,409,757
WILLIAMS COS INC/THE	270,000	8.00%	6/15/2031	321,729	300,953
WILLIAMS COS INC/THE	200,000	6.00%	6/24/2044	214,478	193,954
WILLIAMS COS INC/THE	5,875,000	4.00%	11/15/2030	5,453,004	5,400,124
WILLIAMS COS INC/THE	400,000	6.00%	4/15/2040	426,004	416,892
WILLIAMS COS INC/THE	500,000	5.00%	1/15/2045	511,665	437,095
WILLIS NORTH AMERICA INC	1,275,000	5.00%	6/15/2027	1,262,222	1,271,876
WILLIS-KNIGHTON MEDICAL CENTER	270,000	5.00%	9/1/2048	270,000	230,969
WILLIS-KNIGHTON MEDICAL CENTER	555,000	3.00%	3/1/2051	545,172	346,376
WINNEBAGO INDUSTRIES INC 144A	257,000	3.00%	1/15/2030	244,155	234,127
WIPRO IT SERVICES LLC 144A	1,890,000	2.00%	6/23/2026	1,882,686	1,796,842
WISCONSIN ELECTRIC POWER CO	432,000	6.00%	5/15/2033	461,463	448,593
WISCONSIN ELECTRIC POWER CO	535,000	6.00%	12/1/2036	589,658	555,020
WISCONSIN ELECTRIC POWER CO	331,000	3.00%	6/1/2025	322,718	328,527
WISCONSIN ELECTRIC POWER CO	245,000	4.00%	10/15/2048	210,705	201,909
WISCONSIN ELECTRIC POWER CO	150,000	5.00%	10/1/2034	149,972	143,073
WISCONSIN ELECTRIC POWER CO	583,000	5.00%	10/1/2054	582,416	530,594
WISCONSIN POWER AND LIGHT CO	100,000	4.00%	4/1/2050	99,873	71,652
WISCONSIN POWER AND LIGHT CO	122,000	2.00%	9/16/2031	121,989	99,287
WISCONSIN POWER AND LIGHT CO	175,000	4.00%	9/1/2032	172,939	161,735
WISCONSIN POWER AND LIGHT CO	1,836,000	5.00%	3/30/2034	1,832,512	1,828,381
WISCONSIN PUBLIC SERVICE CORP	87,000	5.00%	11/1/2044	80,478	76,833
WISCONSIN PUBLIC SERVICE CORP	755,000	3.00%	12/1/2051	753,633	466,945
WISCONSIN PUBLIC SERVICE CORP	445,000	5.00%	11/10/2025	449,244	447,568
WISDOMTREE INC 144A	319,000	3.00%	8/15/2029	325,802	346,115
WMG ACQUISITION CORP 144A	970,000	3.00%	2/15/2031	925,785	844,657
WOLFSPEED INC	410,000	2.00%	12/1/2029	217,928	169,904

(Continued)

THE CITIGROUP PENSION PLAN
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
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Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
WOODSIDE FINANCE LTD	4,000,000	5.00%	9/12/2034	$ 3,986,360	$ 3,804,280
WOODSIDE FINANCE LTD 144A	700,000	5.00%	3/4/2029	778,652	678,139
WORKDAY INC	3,370,000	4.00%	4/1/2032	3,363,210	3,068,554
WP CAREY INC	300,000	2.00%	2/1/2032	297,144	247,272
WP CAREY INC	3,000,000	5.00%	6/30/2034	3,051,540	2,978,280
WRKCO INC	232,000	3.00%	9/15/2027	226,847	223,193
WYETH LLC	400,000	6.00%	4/1/2037	401,148	417,712
WYNN MACAU LTD 144A	400,000	6.00%	1/15/2026	403,000	396,024
WYNN MACAU LTD 144A	1,000,000	6.00%	8/26/2028	1,000,000	963,080
XCEL ENERGY INC	800,000	2.00%	11/15/2031	799,262	660,520
XCEL ENERGY INC	150,000	7.00%	7/1/2036	206,069	160,338
XCEL ENERGY INC	2,018,000	3.00%	12/1/2026	1,873,007	1,967,429
XCEL ENERGY INC	883,000	4.00%	12/1/2049	858,345	608,555
XCEL ENERGY INC	3,350,000	5.00%	8/15/2033	3,255,037	3,321,425
XL GROUP LTD	763,000	5.00%	12/15/2043	1,019,902	707,805
XTO ENERGY INC	70,000	7.00%	8/1/2037	107,323	77,735
YAMANA GOLD INC	610,000	5.00%	12/15/2027	624,454	599,258
YAMANA GOLD INC	140,000	3.00%	8/15/2031	140,000	117,841
ZF NORTH AMERICA CAPITAL 144A	250,000	5.00%	4/29/2025	243,125	248,738
ZF NORTH AMERICA CAPITAL 144A	1,030,000	7.00%	4/23/2030	1,030,000	990,788
ZF NORTH AMERICA CAPITAL 144A	150,000	7.00%	4/23/2032	150,000	142,236
ZOETIS INC	3,850,000	5.00%	2/1/2043	3,808,111	3,425,692
ZOETIS INC	25,000	4.00%	8/20/2048	27,873	20,616
ZSCALER INC	263,000	0.00%	7/1/2025	348,819	326,100
Subtotal Debt Securities				$ 5,857,594,125	$ 5,534,315,703
Insurance Contracts:					
METLIFE				$ 3,388,323	$ 3,388,323
Commingled Funds					
BGI EAFE EQUITY INDEX	4,472			$ 1,203,024	$ 1,625,860
BGI EQUITY INDEX FD	737			747,216	1,749,708
BLACKROCK MSCI WORLD INDEX FD	22,982			717,715	1,397,566
BLK MSCI EQUITY INDEX FUND	316			—	8
CAMDEN BONDS PLUS FUND LLC	51,335,252			50,000,000	51,335,252
FIDELITY TACTICAL BOND	10,808,477			150,000,000	165,585,868
ISHARES R2000	33,714			523,536	1,143,521
KITE LAKE SPECIAL OPPORTUNITIE	47,888			15,000,000	15,524,816
LS CORE PLUS FIXED INCOME TR	8,678,804			150,000,000	142,853,114
MACKAY SHIELDS HIGH YIELD BOND	1,548,205			22,000,000	22,913,441
MSCI EMF (EMERGING MKTS FREE)	20,982			963,022	1,233,077
PAPS LONG DURATION CREDIT BOND	2,661,892			25,573,049	24,516,026
PIMCO FDS PAC INVT MGMT SER	993,591			9,966,343	9,220,527
PIMCO FDS PAC INVT MGMT SER	6,484,013			77,737,596	75,214,552
U.S. REAL ESTATE SECURITIES	5,642			375,340	547,077
Subtotal Commingled Funds				$ 504,806,841	$ 514,860,413
Other Investments:					
CCP CDX_BP CDX.NA.IG.43.V1 5YR	32,822,000	0.00%	12/20/2029	$ —	$ —
CCP OIS R SOFR 1D P 3.2495%	4,885,000			—	587,324
CCP_CDS. SP UL BRITISH TELECOM	300,000	1.00%	12/20/2025	3,892	—
CCP_CDS. SP UL BRITISH TELECOM	100,000	1.00%	12/20/2027	—	—
CCP_CDS. SP UL BRITISH TELECOM	414,200			—	4,741
CCP_CDS. SP UL CHILE CME	6,150,000	1.00%	12/20/2029	126,381	—
CCP_CDS. SP UL CHILE CME	6,150,000			—	96,635
CCP_CDS. SP UL FORD MOTOR COMP	800,000	5.00%	12/20/2028	87,335	—
CCP_CDS. SP UL FORD MOTOR COMP	800,000			—	109,338
CCP_CDS. SP UL GE CME	1,600,000	1.00%	6/20/2026	16,341	—
CCP_CDS. SP UL GE CME	1,600,000			—	20,782
CCP_CDS. SP UL GENERAL ELECTRI	200,000	1.00%	12/20/2026	2,328	—
CCP_CDS. SP UL GENERAL ELECTRI	200,000			—	3,377
CCP_CDS. SP UL GENERAL MOTORS	240,000	5.00%	12/20/2026	47,625	—
CCP_CDS. SP UL GENERAL MOTORS	275,000	5.00%	6/20/2028	33,080	—
CCP_CDS. SP UL GENERAL MOTORS	515,000			—	59,704
CCP_CDS. SP UL HESS CORPORATIO	600,000	1.00%	6/20/2026	—	—

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THE CITIGROUP PENSION PLAN
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
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Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
CCP_CDS. SP UL HESS CORPORATIO	600,000			$ —	$ 7,541
CCP_CDS. SP UL IINDON CME	6,190,000	1.00%	12/20/2029	85,738	—
CCP_CDS. SP UL IINDON CME	6,190,000			—	58,966
CCP_CDS. SP UL METLIFE INC. C	1,500,000	1.00%	6/20/2028	—	—
CCP_CDS. SP UL METLIFE INC. C	1,500,000			—	26,409
CCP_CDS. SP UL PERU CME	6,130,000	1.00%	12/20/2029	72,466	—
CCP_CDS. SP UL PERU CME	6,130,000			—	33,954
CCP_CDS. SP UL PHILIP CME	6,150,000	1.00%	12/20/2029	113,282	—
CCP_CDS. SP UL PHILIP CME	6,150,000			—	85,670
CCP_CDS. SP UL PRU CME	100,000	1.00%	6/20/2027	361	—
CCP_CDS. SP UL PRU CME	100,000			—	1,516
CCP_CDS. SP UL ROLLS CME	1,200,000	1.00%	12/20/2025	—	—
CCP_CDS. SP UL ROLLS CME	1,242,600			—	9,684
CCP_CDS. SP UL THE BOEING COMP	700,000	1.00%	6/20/2027	—	—
CCP_CDS. SP UL THE BOEING COMP	500,000	1.00%	12/20/2029	—	—
CCP_CDS. SP UL THE BOEING COMP	700,000			—	4,787
CCP_CDS. SP UL THE GOLDMAN SAC	700,000	1.00%	12/20/2026	7,818	—
CCP_CDS. SP UL THE GOLDMAN SAC	700,000			—	8,639
CCP_CDS._SP UL BRITISH TELECOM	(300,000)	0.00%	12/20/2025	—	—
CCP_CDS._SP UL BRITISH TELECOM	(100,000)	0.00%	12/20/2027	(1,061)	—
CCP_CDS._SP UL CHILE CME	(6,150,000)	0.00%	12/20/2029	—	—
CCP_CDS._SP UL FORD MOTOR COMP	(800,000)	0.00%	12/20/2028	—	—
CCP_CDS._SP UL GE CME	(1,600,000)	0.00%	6/20/2026	—	—
CCP_CDS._SP UL GENERAL ELECTRI	(200,000)	0.00%	12/20/2026	—	—
CCP_CDS._SP UL GENERAL MOTORS	(240,000)	0.00%	12/20/2026	—	—
CCP_CDS._SP UL GENERAL MOTORS	(275,000)	0.00%	6/20/2028	—	—
CCP_CDS._SP UL HESS CORPORATIO	(600,000)	0.00%	6/20/2026	(14,306)	—
CCP_CDS._SP UL IINDON CME	(6,190,000)	0.00%	12/20/2029	—	—
CCP_CDS._SP UL METLIFE INC. C	(1,500,000)	0.00%	6/20/2028	(29,614)	—
CCP_CDS._SP UL PERU CME	(6,130,000)	0.00%	12/20/2029	—	—
CCP_CDS._SP UL PHILIP CME	(6,150,000)	0.00%	12/20/2029	—	—
CCP_CDS._SP UL PRU CME	(100,000)	0.00%	6/20/2027	—	—
CCP_CDS._SP UL ROLLS CME	(1,200,000)	0.00%	12/20/2025	(135,445)	—
CCP_CDS._SP UL ROLLS-ROYCE PLC	(300,000)	0.00%	6/20/2025	(46,318)	—
CCP_CDS._SP UL ROLLS-ROYCE PLC	300,000	1.00%	6/20/2025	—	—
CCP_CDS._SP UL ROLLS-ROYCE PLC	310,650			—	1,237
CCP_CDS._SP UL THE BOEING COMP	(700,000)	0.00%	6/20/2027	(24,552)	—
CCP_CDS._SP UL THE BOEING COMP	(500,000)	0.00%	12/20/2029	(10,089)	—
CCP_CDS._SP UL THE GOLDMAN SAC	(700,000)	0.00%	12/20/2026	—	—
CCP_CDX. BP UL CDX.NA.HY.43.V1	6,758,000	0.00%	12/20/2029	—	—
CCP_CDX. BP UL CDX.NA.IG.43.V1	30,800,280	0.00%	12/20/2029	—	—
CCP_CDX. BP UL CDX.NA.IG.43_V1	30,200,000	0.00%	12/20/2034	—	—
CCP_CDX. SP UL CDX.EM.36 CME	460,000	1.00%	12/20/2026	—	—
CCP_CDX. SP UL CDX.EM.36 CME	460,000			—	217
CCP_CDX. SP UL CDX.EM.41 CME	100,000	1.00%	6/20/2029	—	—
CCP_CDX. SP UL CDX.EM.42 CME	100,000	1.00%	12/20/2029	—	—
CCP_CDX. SP UL CDX.NA.IG.38 CM	300,000	1.00%	6/20/2027	3,602	—
CCP_CDX. SP UL CDX.NA.IG.38 CM	300,000			—	5,284
CCP_CDX. SP UL CDX.NA.IG.39_V1	49,955,000	1.00%	12/20/2027	564,000	—
CCP_CDX. SP UL CDX.NA.IG.39_V1	49,955,000			—	969,077
CCP_CDX. SP UL CDX.NA.IG.40 CM	2,000,000	1.00%	6/20/2028	18,385	—
CCP_CDX. SP UL CDX.NA.IG.40 CM	2,000,000			—	43,050
CCP_CDX. SP UL CDX.NA.IG.40_V1	54,999,375	1.00%	6/20/2028	787,477	—
CCP_CDX. SP UL CDX.NA.IG.40_V1	54,999,375			—	1,183,862
CCP_CDX. SP UL CDX.NA.IG.41 CM	700,000	1.00%	12/20/2028	8,811	—
CCP_CDX. SP UL CDX.NA.IG.41 CM	700,000			—	15,726
CCP_CDX. SP UL CDX.NA.IG.42_V1	147,310,770	1.00%	6/20/2029	3,040,886	—
CCP_CDX. SP UL CDX.NA.IG.42_V1	147,310,770			—	3,308,158
CCP_CDX. SP UL CDX.NA.IG.43 CM	146,900,000	1.00%	12/20/2029	3,284,112	—
CCP_CDX. SP UL CDX.NA.IG.43 CM	146,900,000			—	3,281,452
CCP_CDX. SP UL CDX.NA.IG.43_V1	65,335,000	1.00%	12/20/2029	1,444,379	—
CCP_CDX. SP UL CDX.NA.IG.43_V1	65,335,000			—	1,459,453
CCP_CDX. SP UL CDX-EMS34V1-5Y	368,000	1.00%	12/20/2025	—	—
CCP_CDX._BP UL CDX.NA.HY.43.V1	(6,758,000)	5.00%	12/20/2029	(488,078)	—
CCP_CDX._BP UL CDX.NA.IG.43.V1	(30,800,280)	1.00%	12/20/2029	(697,261)	—

(Continued)

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
CCP_CDX._BP UL CDX.NA.IG.43_V1	(30,200,000)	1.00%	12/20/2034	$ (197,621)	$ —
CCP_CDX._SP UL CDX.EM.36 CME	(460,000)	0.00%	12/20/2026	(16,475)	—
CCP_CDX._SP UL CDX.EM.41 CME	(100,000)	0.00%	6/20/2029	(3,650)	—
CCP_CDX._SP UL CDX.EM.42 CME	(100,000)	0.00%	12/20/2029	(2,996)	—
CCP_CDX._SP UL CDX.NA.IG.38 CM	(300,000)	0.00%	6/20/2027	—	—
CCP_CDX._SP UL CDX.NA.IG.39_V1	(49,955,000)	0.00%	12/20/2027	—	—
CCP_CDX._SP UL CDX.NA.IG.40 CM	(2,000,000)	0.00%	6/20/2028	—	—
CCP_CDX._SP UL CDX.NA.IG.40_V1	(54,999,375)	0.00%	6/20/2028	—	—
CCP_CDX._SP UL CDX.NA.IG.41 CM	(700,000)	0.00%	12/20/2028	—	—
CCP_CDX._SP UL CDX.NA.IG.42_V1	(147,310,770)	0.00%	6/20/2029	—	—
CCP_CDX._SP UL CDX.NA.IG.43 CM	(146,900,000)	0.00%	12/20/2029	—	—
CCP_CDX._SP UL CDX.NA.IG.43_V1	(65,335,000)	0.00%	12/20/2029	—	—
CCP_CDX._SP UL CDX-EMS34V1-5Y	(368,000)	0.00%	12/20/2025	(14,531)	—
CCP_CDX_BP CDX.NA.IG.43.V1 5YR	(32,822,000)	1.00%	12/20/2029	(741,247)	—
CCP_IFS. P CPURNSA US CPI URBA	30,340,000	2.57%	10/17/2028	182,531	—
CCP_IFS. P CPURNSA US CPI URBA	30,340,000			—	68,964
CCP_IFS. R CPURNSA US CPI URBA	29,460,000	0.01%	10/17/2033	23,459	—
CCP_IFS._P CPURNSA US CPI URBA	(30,340,000)	0.01%	10/17/2028	(65,341)	—
CCP_IFS._R CPURNSA US CPI URBA	(29,460,000)	2.62%	10/17/2033	(346,355)	—
CCP_IRS. P AUD-BBR-BBSW 6M CME	2,700,000	4.00%	3/19/2035	—	—
CCP_IRS. P AUD-BBR-BBSW 6M CME	11,110,000	4.25%	3/19/2030	83,930	—
CCP_IRS. P AUD-BBR-BBSW 6M CME	2,800,000	4.50%	9/20/2033	—	—
CCP_IRS. P AUD-BBR-BBSW 6M CME	2,300,000	4.50%	3/20/2034	—	—
CCP_IRS. P AUD-BBR-BBSW 6M CME	4,200,000	4.50%	9/18/2034	19,240	—
CCP_IRS. P AUD-BBR-BBSW 6M CME	4,570,000	4.50%	3/19/2035	58,963	—
CCP_IRS. P AUD-BBR-BBSW 6M CME	15,466,367			—	216,666
CCP_IRS. P EUR-EURIBOR-REUTERS	13,080,000	1.05%	8/11/2047	—	—
CCP_IRS. P EUR-EURIBOR-REUTERS	17,300,000	2.00%	1/25/2049	21,115	—
CCP_IRS. P EUR-EURIBOR-REUTERS	173,080,000	2.14%	11/20/2027	137,927	—
CCP_IRS. P EUR-EURIBOR-REUTERS	8,490,000	2.15%	8/9/2037	—	—
CCP_IRS. P EUR-EURIBOR-REUTERS	300,000	2.38%	12/31/2034	—	—
CCP_IRS. P EUR-EURIBOR-REUTERS	500,000	2.41%	11/5/2034	—	—
CCP_IRS. P EUR-EURIBOR-REUTERS	3,560,000	2.50%	3/19/2027	31,232	—
CCP_IRS. P EUR-EURIBOR-REUTERS	19,233,524	2.50%	5/14/2028	58,018	—
CCP_IRS. P EUR-EURIBOR-REUTERS	20,659,013	2.50%	11/8/2034	84,271	—
CCP_IRS. P EUR-EURIBOR-REUTERS	6,250,000	2.50%	3/19/2035	50,067	—
CCP_IRS. P EUR-EURIBOR-REUTERS	11,080,000	2.75%	3/19/2030	384,831	—
CCP_IRS. P EUR-EURIBOR-REUTERS	13,050,000	3.00%	11/10/2033	335,754	—
CCP_IRS. P EUR-EURIBOR-REUTERS	12,390,000	3.00%	1/25/2039	64,515	—
CCP_IRS. P EUR-EURIBOR-REUTERS	287,250,327			—	1,698,858
CCP_IRS. P NOK-NIBOR-BBG 6M CM	326,620,000	4.00%	3/19/2027	68,804	—
CCP_IRS. P NZD-BBR-FRA 3M CME	9,540,000	4.00%	3/19/2030	91,888	—
CCP_IRS. P NZD-BBR-FRA 3M CME	8,280,000	4.25%	3/19/2035	120,496	—
CCP_IRS. P NZD-BBR-FRA 3M CME	9,983,655			—	172,902
CCP_IRS. P SEK-STIBOR-SIDE 3M	156,880,000	2.00%	3/19/2027	4,161	—
CCP_IRS. P SEK-STIBOR-SIDE 3M	142,680,000	2.25%	3/19/2030	101,166	—
CCP_IRS. P SEK-STIBOR-SIDE 3M	48,220,000	2.50%	3/19/2035	94,909	—
CCP_IRS. P SEK-STIBOR-SIDE 3M	4,364,097			—	24,431
CCP_IRS. P USD-SOFR-COMPOUND C	22,700,000	1.70%	9/19/2028	—	—
CCP_IRS. P USD-SOFR-COMPOUND C	46,400,000	1.72%	6/26/2028	—	—
CCP_IRS. P USD-SOFR-COMPOUND C	15,830,000	1.73%	9/19/2028	—	—
CCP_IRS. P USD-SOFR-COMPOUND C	51,900,000	1.80%	6/30/2028	—	—
CCP_IRS. P USD-SOFR-COMPOUND C	41,700,000	1.83%	7/3/2028	—	—
CCP_IRS. P USD-SOFR-COMPOUND C	43,500,000	2.00%	10/27/2028	—	—
CCP_IRS. P USD-SOFR-COMPOUND C	25,900,000	3.00%	6/21/2033	—	—
CCP_IRS. P USD-SOFR-COMPOUND C	600,000	3.39%	10/17/2034	—	—
CCP_IRS. P USD-SOFR-COMPOUND C	800,000	3.40%	10/17/2034	—	—
CCP_IRS. P USD-SOFR-COMPOUND C	300,000	3.40%	10/17/2034	—	—
CCP_IRS. P USD-SOFR-COMPOUND C	700,000	3.44%	11/5/2034	—	—
CCP_IRS. P USD-SOFR-COMPOUND C	600,000	3.45%	10/23/2034	—	—
CCP_IRS. P USD-SOFR-COMPOUND C	700,000	3.46%	11/1/2034	—	—
CCP_IRS. P USD-SOFR-COMPOUND C	600,000	3.46%	10/23/2034	—	—
CCP_IRS. P USD-SOFR-COMPOUND C	1,100,000	3.47%	10/30/2034	—	—
CCP_IRS. P USD-SOFR-COMPOUND C	700,000	3.47%	11/1/2034	—	—
CCP_IRS. P USD-SOFR-COMPOUND C	600,000	3.48%	10/29/2034	—	—

(Continued)

THE CITIGROUP PENSION PLAN
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
EIN: 52-1568099; Plan 020
December 31, 2024

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
CCP_IRS. P USD-SOFR-COMPOUND C	700,000	3.49%	10/30/2034	$ —	$ —
CCP_IRS. P USD-SOFR-COMPOUND C	600,000	3.50%	10/30/2034	—	—
CCP_IRS. P USD-SOFR-COMPOUND C	1,200,000	3.52%	11/6/2034	—	—
CCP_IRS. P USD-SOFR-COMPOUND C	1,600,000	3.54%	11/6/2034	—	—
CCP_IRS. P USD-SOFR-COMPOUND C	1,000,000	3.75%	12/18/2044	35,176	—
CCP_IRS. P USD-SOFR-COMPOUND C	700,000	3.79%	11/19/2034	—	—
CCP_IRS. P USD-SOFR-COMPOUND C	400,000	3.86%	11/19/2034	—	—
CCP_IRS. P USD-SOFR-COMPOUND C	700,000	3.86%	11/14/2034	—	—
CCP_IRS. P USD-SOFR-COMPOUND C	600,000	3.87%	11/20/2034	—	—
CCP_IRS. P USD-SOFR-COMPOUND C	700,000	3.87%	11/14/2034	—	—
CCP_IRS. P USD-SOFR-COMPOUND C	600,000	4.02%	12/30/2034	—	—
CCP_IRS. P USD-SOFR-COMPOUND C	(600,000)	4.42%	11/20/2034	—	—
CCP_IRS. R AUD-BBR-BBSW 3M CME	6,380,000	0.01%	3/19/2027	—	—
CCP_IRS. R EUR-EURIBOR-REUTERS	173,080,000	0.01%	11/20/2027	8,621	—
CCP_IRS. R EUR-EURIBOR-REUTERS	4,090,000	0.01%	3/19/2035	—	—
CCP_IRS. R EUR-EURIBOR-REUTERS	22,170,000	0.01%	8/10/2042	994,956	—
CCP_IRS. R EUR-EURIBOR-REUTERS	29,400,000	0.01%	1/25/2044	16,429	—
CCP_IRS. R EUR-EURIBOR-REUTERS	13,245,372	0.01%	11/8/2044	—	—
CCP_IRS. R EUR-EURIBOR-REUTERS	5,150,000	0.01%	5/17/2053	53,595	—
CCP_IRS. R EUR-EURIBOR-REUTERS	6,350,000	0.01%	11/10/2053	—	—
CCP_IRS. R EUR-EURIBOR-REUTERS	8,470,000	0.01%	3/19/2055	9,985	—
CCP_IRS. R EUR-EURIBOR-REUTERS	100,000	2.65%	12/13/2028	—	—
CCP_IRS. R EUR-EURIBOR-REUTERS	800,000	3.21%	9/25/2029	—	—
CCP_IRS. R EUR-EURIBOR-REUTERS	3,980,000	3.27%	3/17/2053	—	—
CCP_IRS. R GBP-SONIA-COMPOUND	3,400,000	4.85%	9/18/2029	—	—
CCP_IRS. R GBP-SONIA-COMPOUND	1,400,000	5.09%	3/10/2052	—	—
CCP_IRS. R NOK-NIBOR-BBG 6M CM	22,050,000	0.01%	3/19/2035	—	—
CCP_IRS. R USD-SOFR-COMPOUND C	1,475,000	4.40%	12/18/2054	—	—
CCP_IRS. R USD-SOFR-COMPOUND C	1,400,000	4.60%	12/21/2026	—	—
CCP_IRS. R USD-SOFR-COMPOUND C	1,400,000	4.69%	2/20/2025	—	—
CCP_IRS. R USD-SOFR-COMPOUND C	4,400,000	4.74%	7/3/2053	—	—
CCP_IRS. R USD-SOFR-COMPOUND C	10,600,000	4.76%	6/30/2053	—	—
CCP_IRS. R USD-SOFR-COMPOUND C	8,500,000	4.76%	6/26/2053	—	—
CCP_IRS. R USD-SOFR-COMPOUND C	131,400,000	4.78%	6/20/2026	1,518,211	—
CCP_IRS._P AUD-BBR-BBSW 6M CME	(11,110,000)	0.01%	3/19/2030	—	—
CCP_IRS._P AUD-BBR-BBSW 6M CME	(7,270,000)	0.01%	3/19/2035	(2,928)	—
CCP_IRS._P AUD-BBR-BBSW 6M CME	(4,200,000)	4.58%	9/18/2034	—	—
CCP_IRS._P AUD-BBR-BBSW 6M CME	(2,800,000)	4.62%	9/20/2033	(48,522)	—
CCP_IRS._P AUD-BBR-BBSW 6M CME	(2,300,000)	4.62%	3/20/2034	(65,829)	—
CCP_IRS._P EUR-EURIBOR-REUTERS	(3,560,000)	0.01%	3/19/2027	—	—
CCP_IRS._P EUR-EURIBOR-REUTERS	(173,080,000)	0.01%	11/20/2027	(6,639)	—
CCP_IRS._P EUR-EURIBOR-REUTERS	(19,233,524)	0.01%	5/14/2028	(12,314)	—
CCP_IRS._P EUR-EURIBOR-REUTERS	(11,080,000)	0.01%	3/19/2030	—	—
CCP_IRS._P EUR-EURIBOR-REUTERS	(13,050,000)	0.01%	11/10/2033	(596)	—
CCP_IRS._P EUR-EURIBOR-REUTERS	(20,659,013)	0.01%	11/8/2034	(1,475)	—
CCP_IRS._P EUR-EURIBOR-REUTERS	(6,250,000)	0.01%	3/19/2035	—	—
CCP_IRS._P EUR-EURIBOR-REUTERS	(8,490,000)	0.01%	8/9/2037	(370,332)	—
CCP_IRS._P EUR-EURIBOR-REUTERS	(12,390,000)	0.01%	1/25/2039	—	—
CCP_IRS._P EUR-EURIBOR-REUTERS	(13,080,000)	0.01%	8/11/2047	(449,461)	—
CCP_IRS._P EUR-EURIBOR-REUTERS	(17,300,000)	0.01%	1/25/2049	(13,840)	—
CCP_IRS._P EUR-EURIBOR-REUTERS	(300,000)	2.58%	12/31/2034	—	—
CCP_IRS._P EUR-EURIBOR-REUTERS	(500,000)	2.91%	11/5/2034	—	—
CCP_IRS._P NOK-NIBOR-BBG 6M CM	(326,620,000)	0.01%	3/19/2027	(7,682)	—
CCP_IRS._P NZD-BBR-FRA 3M CME	(9,540,000)	0.01%	3/19/2030	—	—
CCP_IRS._P NZD-BBR-FRA 3M CME	(8,280,000)	0.01%	3/19/2035	—	—
CCP_IRS._P SEK-STIBOR-SIDE 3M	(156,880,000)	0.01%	3/19/2027	(919)	—
CCP_IRS._P SEK-STIBOR-SIDE 3M	(142,680,000)	0.01%	3/19/2030	—	—
CCP_IRS._P SEK-STIBOR-SIDE 3M	(48,220,000)	0.01%	3/19/2035	—	—
CCP_IRS._P USD-SOFR-COMPOUND C	(600,000)	4.40%	12/30/2034	—	—
CCP_IRS._P USD-SOFR-COMPOUND C	(1,000,000)	4.40%	12/18/2044	—	—
CCP_IRS._P USD-SOFR-COMPOUND C	(1,100,000)	4.42%	11/19/2034	—	—
CCP_IRS._P USD-SOFR-COMPOUND C	(1,400,000)	4.43%	11/14/2034	—	—
CCP_IRS._P USD-SOFR-COMPOUND C	(2,800,000)	4.44%	11/6/2034	—	—
CCP_IRS._P USD-SOFR-COMPOUND C	(700,000)	4.44%	11/5/2034	—	—
CCP_IRS._P USD-SOFR-COMPOUND C	(1,400,000)	4.44%	11/1/2034	—	—

(Continued)

THE CITIGROUP PENSION PLAN
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
EIN: 52-1568099; Plan 020
December 31, 2024

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
CCP_IRS._P USD-SOFR-COMPOUND C	(2,400,000)	4.45%	10/30/2034	$ —	$ —
CCP_IRS._P USD-SOFR-COMPOUND C	(600,000)	4.45%	10/29/2034	—	—
CCP_IRS._P USD-SOFR-COMPOUND C	(1,200,000)	4.46%	10/23/2034	—	—
CCP_IRS._P USD-SOFR-COMPOUND C	(1,700,000)	4.47%	10/17/2034	—	—
CCP_IRS._P USD-SOFR-COMPOUND C	(38,530,000)	4.51%	9/19/2028	(4,267,571)	—
CCP_IRS._P USD-SOFR-COMPOUND C	(41,700,000)	4.74%	7/3/2028	—	—
CCP_IRS._P USD-SOFR-COMPOUND C	(51,900,000)	4.76%	6/30/2028	—	—
CCP_IRS._P USD-SOFR-COMPOUND C	(46,400,000)	4.76%	6/26/2028	—	—
CCP_IRS._P USD-SOFR-COMPOUND C	(25,900,000)	4.78%	6/21/2033	(251,159)	—
CCP_IRS._P USD-SOFR-COMPOUND C	(43,500,000)	5.62%	10/27/2028	—	—
CCP_IRS._R AUD-BBR-BBSW 3M CME	(6,380,000)	4.25%	3/19/2027	(36,376)	—
CCP_IRS._R EUR-EURIBOR-REUTERS	(3,980,000)	0.00%	3/17/2053	—	—
CCP_IRS._R EUR-EURIBOR-REUTERS	(22,170,000)	1.45%	8/10/2042	—	—
CCP_IRS._R EUR-EURIBOR-REUTERS	(5,150,000)	2.00%	5/17/2053	(20,179)	—
CCP_IRS._R EUR-EURIBOR-REUTERS	(173,080,000)	2.18%	11/20/2027	(133,573)	—
CCP_IRS._R EUR-EURIBOR-REUTERS	(4,000,000)	2.25%	3/19/2055	(13,982)	—
CCP_IRS._R EUR-EURIBOR-REUTERS	(800,000)	2.30%	9/25/2029	—	—
CCP_IRS._R EUR-EURIBOR-REUTERS	(29,400,000)	2.50%	1/25/2044	(64,324)	—
CCP_IRS._R EUR-EURIBOR-REUTERS	(13,245,372)	2.50%	11/8/2044	(186,420)	—
CCP_IRS._R EUR-EURIBOR-REUTERS	(6,350,000)	2.50%	11/10/2053	(369,574)	—
CCP_IRS._R EUR-EURIBOR-REUTERS	(4,470,000)	2.50%	3/19/2055	(521,410)	—
CCP_IRS._R EUR-EURIBOR-REUTERS	(4,090,000)	2.75%	3/19/2035	(226,942)	—
CCP_IRS._R EUR-EURIBOR-REUTERS	(100,000)	2.92%	12/13/2028	—	—
CCP_IRS._R EUR-EURIBOR-REUTERS	27,078,325			—	2,572,655
CCP_IRS._R GBP-SONIA-COMPOUND	(1,400,000)	0.90%	3/10/2052	—	—
CCP_IRS._R GBP-SONIA-COMPOUND	(3,400,000)	4.00%	9/18/2029	(77,200)	—
CCP_IRS._R GBP-SONIA-COMPOUND	6,011,520			—	950,595
CCP_IRS._R NOK-NIBOR-BBG 6M CM	(22,050,000)	3.75%	3/19/2035	(23,593)	—
CCP_IRS._R NOK-NIBOR-BBG 6M CM	1,941,474			—	44,013
CCP_IRS._R USD-SOFR-COMPOUND C	(1,400,000)	1.53%	2/20/2025	—	—
CCP_IRS._R USD-SOFR-COMPOUND C	(1,400,000)	1.75%	12/21/2026	(31,812)	—
CCP_IRS._R USD-SOFR-COMPOUND C	(8,500,000)	1.95%	6/26/2053	—	—
CCP_IRS._R USD-SOFR-COMPOUND C	(10,600,000)	1.98%	6/30/2053	—	—
CCP_IRS._R USD-SOFR-COMPOUND C	(4,400,000)	2.00%	7/3/2053	—	—
CCP_IRS._R USD-SOFR-COMPOUND C	(1,475,000)	3.50%	12/18/2054	(79,496)	—
CCP_IRS._R USD-SOFR-COMPOUND C	(131,400,000)	4.00%	6/20/2026	—	—
CCP_IRS._R USD-SOFR-COMPOUND C	159,175,000			—	8,310,681
CCP_OIS. P CAD-CORRA-OIS-COMPO	28,710,000	2.80%	9/11/2031	11,537	—
CCP_OIS. P CAD-CORRA-OIS-COMPO	4,670,000	3.00%	3/19/2027	15,482	—
CCP_OIS. P CAD-CORRA-OIS-COMPO	3,247,114			—	20,286
CCP_OIS. P GBP-SONIA-COMPOUND	17,500,000	3.50%	12/4/2027	—	—
CCP_OIS. P GBP-SONIA-COMPOUND	6,495,286	3.50%	8/28/2034	3,029	—
CCP_OIS. P GBP-SONIA-COMPOUND	3,320,000	3.50%	12/4/2034	—	—
CCP_OIS. P GBP-SONIA-COMPOUND	1,410,000	3.75%	3/19/2035	—	—
CCP_OIS. P GBP-SONIA-COMPOUND	49,720,000	4.25%	3/19/2027	346,202	—
CCP_OIS. P GBP-SONIA-COMPOUND	62,269,328			—	84,683
CCP_OIS. P GBP-SONIA-OIS COMPO	34,797,770	3.50%	8/31/2027	23,212	—
CCP_OIS. P JPY-TONA-OIS-COMPOU	1,104,240,000	2.16%	8/2/2044	12,681	—
CCP_OIS. P USD FEDL01 1D CME	524,490,000	4.40%	3/19/2025	20,864	—
CCP_OIS. P USD FEDL01 1D CME	524,490,000			—	18,364
CCP_OIS. P USD-SOFR-COMPOUND 1	20,380,000	3.04%	9/13/2029	18,872	—
CCP_OIS. P USD-SOFR-COMPOUND 1	370,000	3.25%	3/19/2035	—	—
CCP_OIS. P USD-SOFR-COMPOUND 1	13,060,000	3.94%	12/13/2039	—	—
CCP_OIS. P USD-SOFR-COMPOUND 1	9,300,000	4.28%	10/17/2033	434,704	—
CCP_OIS. P USD-SOFR-COMPOUND 1	9,300,000			—	148,112
CCP_OIS. R CAD-CORRA-OIS-COMPO	27,250,000	0.01%	9/13/2029	73	—
CCP_OIS. R CAD-CORRA-OIS-COMPO	1,420,000	0.01%	3/19/2035	26,819	—
CCP_OIS. R CHF-SARON-OIS-COMPO	21,440,000	0.01%	3/19/2027	—	—
CCP_OIS. R CHF-SARON-OIS-COMPO	3,180,000	0.01%	3/19/2035	—	—
CCP_OIS. R EUR-EUROSTR-COMPOUN	28,410,000	0.01%	3/19/2027	—	—
CCP_OIS. R GBP-SONIA-COMPOUND	2,220,000	0.01%	3/19/2027	2,148	—
CCP_OIS. R GBP-SONIA-COMPOUND	16,216,000	0.01%	12/6/2029	53,201	—
CCP_OIS. R GBP-SONIA-COMPOUND	470,000	0.01%	3/19/2030	—	—
CCP_OIS. R GBP-WMBA-SONIA-COMP	32,219,171	0.01%	8/31/2029	107,936	—
CCP_OIS. R JPY-TONA-OIS-COMPOU	1,871,000,000	0.01%	3/19/2027	—	—

(Continued)

THE CITIGROUP PENSION PLAN
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
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Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
CCP_OIS. R JPY-TONA-OIS-COMPOU	5,927,000,000	0.01%	3/19/2030	$ 86,715	$ —
CCP_OIS. R JPY-TONA-OIS-COMPOU	919,150,000	0.01%	8/2/2034	—	—
CCP_OIS. R USD-SOFR-COMPOUND 1	53,880,000	0.01%	3/19/2027	1,002,352	—
CCP_OIS. R USD-SOFR-COMPOUND 1	21,630,000	0.01%	9/12/2031	—	—
CCP_OIS. R USD-SOFR-COMPOUND 1	6,580,000	0.01%	12/13/2054	43,782	—
CCP_OIS. R USD-SOFR-COMPOUND 1	9,440,000	4.47%	10/17/2028	—	—
CCP_OIS. R USD-SOFR-OIS COMPOU	18,230,000	0.01%	5/31/2029	18,803	—
CCP_OIS. R USD-SOFR-OIS COMPOU	7,230,000	0.01%	3/19/2030	287,842	—
CCP_OIS. R USD-SOFR-OIS COMPOU	2,470,000	0.01%	3/19/2032	93,759	—
CCP_OIS._P CAD-CORRA-OIS-COMPO	(4,670,000)	0.01%	3/19/2027	—	—
CCP_OIS._P CAD-CORRA-OIS-COMPO	(28,710,000)	0.01%	9/11/2031	—	—
CCP_OIS._P GBP-SONIA-COMPOUND	(49,720,000)	0.01%	3/19/2027	—	—
CCP_OIS._P GBP-SONIA-COMPOUND	(17,500,000)	0.01%	12/4/2027	(42,545)	—
CCP_OIS._P GBP-SONIA-COMPOUND	(6,495,286)	0.01%	8/28/2034	(70,562)	—
CCP_OIS._P GBP-SONIA-COMPOUND	(3,320,000)	0.01%	12/4/2034	(58,682)	—
CCP_OIS._P GBP-SONIA-COMPOUND	(1,410,000)	0.01%	3/19/2035	(1,993)	—
CCP_OIS._P GBP-SONIA-OIS COMPO	(34,797,770)	0.01%	8/31/2027	(86,428)	—
CCP_OIS._P JPY-TONA-OIS-COMPOU	(1,104,240,000)	0.01%	8/2/2044	—	—
CCP_OIS._P USD FEDL01 1D CME	(524,490,000)	0.01%	3/19/2025	(2,500)	—
CCP_OIS._P USD-SOFR-COMPOUND 1	(20,380,000)	0.01%	9/13/2029	—	—
CCP_OIS._P USD-SOFR-COMPOUND 1	(370,000)	0.01%	3/19/2035	(24,216)	—
CCP_OIS._P USD-SOFR-COMPOUND 1	(13,060,000)	0.01%	12/13/2039	(40,444)	—
CCP_OIS._P USD-SOFR-COMPOUND 1	(9,300,000)	4.47%	10/17/2033	—	—
CCP_OIS._R CAD-CORRA-OIS-COMPO	(27,250,000)	2.46%	9/13/2029	(8,829)	—
CCP_OIS._R CAD-CORRA-OIS-COMPO	(1,420,000)	2.75%	3/19/2035	—	—
CCP_OIS._R CAD-CORRA-OIS-COMPO	19,934,641			—	99,126
CCP_OIS._R CHF-SARON-OIS-COMPO	(21,440,000)	0.25%	3/19/2027	(76,959)	—
CCP_OIS._R CHF-SARON-OIS-COMPO	(3,180,000)	0.50%	3/19/2035	(66,620)	—
CCP_OIS._R EUR-EUROSTR-COMPOUN	(28,410,000)	2.50%	3/19/2027	(381,236)	—
CCP_OIS._R GBP-SONIA-COMPOUND	(16,216,000)	3.50%	12/6/2029	—	—
CCP_OIS._R GBP-SONIA-COMPOUND	(470,000)	3.75%	3/19/2030	(37)	—
CCP_OIS._R GBP-SONIA-COMPOUND	(2,220,000)	4.00%	3/19/2027	—	—
CCP_OIS._R GBP-SONIA-COMPOUND	23,677,874			—	105,418
CCP_OIS._R GBP-WMBA-SONIA-COMP	(32,219,171)	3.50%	8/31/2029	(71,141)	—
CCP_OIS._R GBP-WMBA-SONIA-COMP	40,351,290			—	37,629
CCP_OIS._R JPY-TONA-OIS-COMPOU	(1,871,000,000)	0.75%	3/19/2027	(17,804)	—
CCP_OIS._R JPY-TONA-OIS-COMPOU	(5,927,000,000)	0.75%	3/19/2030	—	—
CCP_OIS._R JPY-TONA-OIS-COMPOU	(919,150,000)	1.30%	8/2/2034	(16,112)	—
CCP_OIS._R JPY-TONA-OIS-COMPOU	37,713,159			—	137,607
CCP_OIS._R USD-SOFR-COMPOUND 1	(51,480,000)	3.00%	3/19/2027	—	—
CCP_OIS._R USD-SOFR-COMPOUND 1	(21,630,000)	3.22%	9/12/2031	(17,732)	—
CCP_OIS._R USD-SOFR-COMPOUND 1	(6,580,000)	3.36%	12/13/2054	—	—
CCP_OIS._R USD-SOFR-COMPOUND 1	(2,400,000)	3.50%	3/19/2027	—	—
CCP_OIS._R USD-SOFR-COMPOUND 1	(9,440,000)	4.36%	10/17/2028	(216,628)	—
CCP_OIS._R USD-SOFR-COMPOUND 1	82,090,000			—	1,296,242
CCP_OIS._R USD-SOFR-OIS COMPOU	(7,230,000)	3.00%	3/19/2030	—	—
CCP_OIS._R USD-SOFR-OIS COMPOU	(2,470,000)	3.25%	3/19/2032	—	—
CCP_OIS._R USD-SOFR-OIS COMPOU	(18,230,000)	3.70%	5/31/2029	—	—
CCP_OIS._R USD-SOFR-OIS COMPOU	27,930,000			—	400,403
CDS. BP UL D R HORTON INC	3,270,000	0.00%	12/20/2029	—	—
CDS. SP UL AT&T INC	2,662,000	1.00%	6/20/2029	39,787	—
CDS. SP UL AT&T INC	2,662,000			—	44,949
CDS. SP UL BOEING CO	511,000	1.00%	12/20/2029	—	—
CDS. SP UL BROADCOM INC	1,586,000	1.00%	6/20/2029	35,630	—
CDS. SP UL BROADCOM INC	1,586,000			—	45,757
CDS. SP UL ENERGY TRANSFER LP	3,340,000	1.00%	6/20/2029	57,831	—
CDS. SP UL ENERGY TRANSFER LP	3,340,000			—	61,900
CDS. SP UL FORD MOTOR COMPANY	3,197,674	5.00%	6/20/2029	491,878	—
CDS. SP UL FORD MOTOR COMPANY	3,197,674			—	460,877
CDS. SP UL FREEPORT-MCMORAN IN	4,110,000	1.00%	6/20/2029	38,584	—
CDS. SP UL FREEPORT-MCMORAN IN	4,110,000			—	44,013
CDS. SP UL KINDER MORGAN INC	1,634,000	1.00%	6/20/2029	33,121	—
CDS. SP UL KINDER MORGAN INC	1,634,000			—	32,039
CDS. SP UL NEXTERA ENERGY CAPI	2,300,000	1.00%	12/20/2025	49,658	—
CDS. SP UL NEXTERA ENERGY CAPI	2,300,000			—	17,163

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THE CITIGROUP PENSION PLAN
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Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
CDS. SP UL TEVA PHARMACEUTICAL	310,000	1.00%	12/20/2029	$ —	$ —
CDS. SP UL UNITED MEXICAN STAT	100,000	1.00%	6/20/2026	—	—
CDS. SP UL UNITED MEXICAN STAT	400,000	1.00%	12/20/2026	958	—
CDS. SP UL UNITED MEXICAN STAT	100,000	1.00%	6/20/2027	—	—
CDS. SP UL UNITED MEXICAN STAT	100,000	1.00%	6/20/2028	—	—
CDS. SP UL UNITED MEXICAN STAT	500,000	1.00%	12/20/2028	—	—
CDS. SP UL UNITED MEXICAN STAT	600,000			—	3,092
CDS. SP UL VERIZON COMMUNICATI	14,024,000	1.00%	6/20/2029	273,243	—
CDS. SP UL VERIZON COMMUNICATI	14,024,000			—	248,317
CDS. SP UL WILLIAMS COMPANIES	3,363,000	1.00%	6/20/2029	62,405	—
CDS. SP UL WILLIAMS COMPANIES	3,363,000			—	66,831
CDS._BP UL D R HORTON INC	(3,270,000)	1.00%	12/20/2029	(73,345)	—
CDS._SP UL AT&T INC	(2,662,000)	0.00%	6/20/2029	—	—
CDS._SP UL BOEING CO	(511,000)	0.00%	12/20/2029	(5,540)	—
CDS._SP UL BROADCOM INC	(1,586,000)	0.00%	6/20/2029	—	—
CDS._SP UL ENERGY TRANSFER LP	(3,340,000)	0.00%	6/20/2029	—	—
CDS._SP UL FORD MOTOR COMPANY	(3,197,674)	0.00%	6/20/2029	—	—
CDS._SP UL FREEPORT-MCMORAN IN	(4,110,000)	0.00%	6/20/2029	—	—
CDS._SP UL KINDER MORGAN INC	(1,634,000)	0.00%	6/20/2029	—	—
CDS._SP UL NEXTERA ENERGY CAPI	(2,300,000)	0.00%	12/20/2025	—	—
CDS._SP UL TEVA PHARMACEUTICAL	(310,000)	0.00%	12/20/2029	(2,077)	—
CDS._SP UL UNITED MEXICAN STAT	(100,000)	0.00%	6/20/2026	(545)	—
CDS._SP UL UNITED MEXICAN STAT	(400,000)	0.00%	12/20/2026	—	—
CDS._SP UL UNITED MEXICAN STAT	(100,000)	0.00%	6/20/2027	(347)	—
CDS._SP UL UNITED MEXICAN STAT	(100,000)	0.00%	6/20/2028	(2,122)	—
CDS._SP UL UNITED MEXICAN STAT	(500,000)	0.00%	12/20/2028	(5,304)	—
CDS._SP UL VERIZON COMMUNICATI	(14,024,000)	0.00%	6/20/2029	—	—
CDS._SP UL WILLIAMS COMPANIES	(3,363,000)	0.00%	6/20/2029	—	—
CXT. SP UL CDX.NA.HY.37	13,500,000	5.00%	12/20/2026	1,160,490	—
CXT. SP UL CDX.NA.HY.37	13,500,000			—	1,221,400
CXT. SP UL ITRAXX EUROPE CROSS	4,199,140	5.00%	12/20/2027	701,466	—
CXT. SP UL ITRAXX EUROPE CROSS	2,500,000	5.00%	12/20/2029	529,422	—
CXT. SP UL ITRAXX EUROPE CROSS	6,936,959			—	1,077,771
CXT._SP UL CDX.NA.HY.37	(13,500,000)	0.00%	12/20/2026	—	—
CXT._SP UL ITRAXX EUROPE CROSS	(4,199,140)	0.00%	12/20/2027	—	—
CXT._SP UL ITRAXX EUROPE CROSS	(2,500,000)	0.00%	12/20/2029	—	—
DIAMOND SPORTS/SINCLAIR/REGION	7,129	0.00%	5/26/2026	6,522	6,064
EURO-OAT FUTURE (EUX)	(3)	0.00%	3/6/2025	—	8,046
FFX CONTRACTS RECEIVABLE	—			52,984,484	—
LISTERINE ROYALTY INT #2	75,000	0.00%		60,000	75,000
LONG GILT FUTURE (ICF)	(35)	0.00%	3/27/2025	—	91,813
NUMERICABLE / YPSO / ALTICE 1/	377,255	0.00%	8/15/2028	367,824	301,710
OIS R 3.546% P SOFR	271,775,000	0.00%	12/18/2025	1,275,655	1,298,228
OIS R SOFR P 4.152%	15,350,000	0.00%	10/22/2025	532,605	589,580
PAYABLE FOR FORWARD FOREIGN EXCHAN	—			(52,984,484)	—
PLAINS GP HOLDINGS LP	17,210	0.00%		319,655	316,320
RECEIVABLE IN U.S. DOLLAR	—			—	1,604,504
US 10YR ULTRA FUTURE (CBT)	(310)	0.00%	3/20/2025	—	1,007,470
VERSO PAPER HOLDCO 1/07 TLB	7,240	0.00%	12/23/2017	7,167	—
Subtotal Other Investments				$ 11,647,627	$ 36,417,062
Limited Partnerships and Other Investments:					
3I EUROFUND VA LP	58,374			$ 5,254,099	$ 60,978
ADVENT INTL GPE-V-A LP	813,985			5,220,750	804,360
ADVENT VEGA(CAYMAN)FUND	228,815			26,810,365	32,728,758
AETOS CAP ASIA TE II	565,434			11,293,796	575,110
AEW CAP PTRS V LP	—			6,331,951	—
AFFINITY ASIA PACIFIC FD III	1,361,750			6,567,737	1,185,130
AG CREDIT SOLUTIONS FD II LP	20,383,744			18,255,557	21,482,684
AG CREDIT SOLUTIONS FUND LP	10,193,538			11,047,586	10,769,268
AHL CLASS A1 EVOLUTION USD	10,133,606			12,216,947	26,532,821
AISLING CAPITAL II LP	820,788			4,670,594	726,118
ALEUTIAN FUND LTD	25,000			25,000,000	29,627,453
ALPHAGEN VOLANTIS LTD CLASS D	56,177			24,554,526	22,849,335
AMERICAN SECURITIES PTNR VIII	42,917,774			26,048,065	40,941,618

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Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
APAX EUROPE VI-A LP	1,672,565			$ 16,109,037	$ 1,681,597
APAX EUROPE VII A LP	62,347			2,077,883	65,119
APAX EUROPE VII SIDE CAR	574,951			5,765,457	625,600
APAX/SKM US VII	1,158,293			4,967,027	1,123,229
AP-CITI LP	10,572,841			8,113,290	12,149,289
APOLLO INVESTMENT FUND IX LP	38,000,731			23,640,049	38,770,224
APOLLO INVT FD VI LP	673,139			19,985,693	671,451
APOLLO NAV AVIATION OFFSHR I	21,891,145			16,162,158	23,059,530
ARCLIGHT ENERGY PRTNRS VII	26,124,163			13,363,061	30,452,252
ARCLIGHT ENGY FD III	62,024			2,682,298	62,024
ARISTEIA INTL LTD	11,241			25,000,000	26,986,918
ARMISTICE CAPITAL MASTER FUND	8,642			8,641,534	6,481,391
ASPECT CORE TREND HV FUND	61,189			10,000,000	8,954,858
AVENUE GBL DISLOC OPP FUND LP	19,759,155			15,945,986	20,319,642
BENEFIT STREET PTNRS DEBT FD V	5,321,210			5,611,527	5,410,070
BENSELL US FEEDER V LP	27,172,499			28,249,654	28,481,105
BLACKROCK EUROPEAN HDG FD LTD	64,685			14,594,039	38,496,029
BLACKSTONE GREEN PRIV CR FD	5,762,908			5,615,103	5,930,981
BLACKSTONE RE FD V TE.2 LP	58,961			1,806,733	61,317
BLACKSTONE RE FD VI TE.2 LP	25,750			1,627,987	26,020
BLACKSTONE RE PARTNERS IXTE1	32,744,539			24,990,403	30,680,462
BLACKSTONE REP VIII TE 1 LP	33,290,774			26,540,258	29,557,352
BLACKSTONE SENIOR DIR LDG FD	6,043,598			6,043,598	6,332,178
BREVAN HOWARD FUND LTD	110,510			12,903,399	47,771,467
BRIGHTWOOD CAP FUND V-U LP	12,785,590			10,000,000	12,263,185
CARLYLE ENERGY MEZZ OPP FD II	4,860,174			2,992,808	4,948,848
CARLYLE EUROPE PARTNERS V	29,226,550			26,295,458	27,401,787
CARLYLE EUROPE PTNRS III LP	195,622			6,365,721	104,751
CARLYLE INTL ENERGY PTNS II LP	10,974,396			9,053,325	11,154,405
CARLYLE/RIVERSTONE GLO FD III	—			7,985,272	—
CDH CHINA FUND III	179,981			—	199,374
CENTERBRIDGE CAPITAL	28,276			913,183	—
CERBERUS INTERNATIONAL SPV	16			16,122	60,495
CEVINE CAP MGMT VI (NO.1)	16,916,990			10,090,856	17,207,117
CHARLES RIVER PARTNERSHIP	2,281,914			3,323,806	1,793,335
CHURCHILL MDL MKT SR LN LUX	19,210,224			19,523,114	19,656,441
CIM FUND IX LP	13,774,034			11,481,780	14,096,439
CLAYTON DUBILIER RICE XI LP	18,332,783			15,446,717	18,549,562
COLUMBIA CAP EQUITY PTRS IV	283,389			819,832	654,464
CONTRARIAN DISTRESSED RE III	9,050,292			12,118,364	7,454,966
CPP RRE RREEF GL OPP FD II	75,354			34,944,463	76,794
CRESTLINE DIR LDG UL (US) LP	10,472,262			10,345,106	10,543,240
CVC EUROPEAN EQUITY IV LP	34,078			14,810,106	32,676
DBAG V INTL GMBH & CO. KG	1,565			4,130,169	1,625
DEERPATH CAPITAL VI LP	22,089,930			22,326,577	22,537,709
DISCOVERY GLOBAL CL A SUB-CL	29,695			33,062,428	53,159,825
DYNAMIC INDIA FUND VII	113,490			3,979,608	113,490
EDGEWATER GROWTH CP II LP	1,070,755			5,404,865	1,013,693
ELDA RIVER OPP FD III LLC	25,561,927			20,012,865	26,464,303
ELDA RIVER OPP FD IV LLC	13,802,458			12,299,405	14,082,559
ELM TREE US NET LEASE FUND IV	15,403			—	—
ENCAP ENERGY CAPITAL XI	38,884,347			29,304,507	45,076,292
ENCAP FLATROCK MIDSTREAM FD VÉ	6,917,340			5,727,515	7,111,750
EQUISTONE PTRNS EUROPE II	15,472			7,380,153	66,490
FOURTH CINVEN FUND	21,178			10,170,684	22,720
FRERE HALL FUND CLASS A 2/20	73,794			12,699,362	24,646,191
FRIEDMAN FLEISCHER LOWE II LP	—			1,054,770	—
FROGMORE RE PTNR GBP	1,927,800			21,453,039	2,414,377
FTV VI LP	40,016,823			26,061,857	39,803,268
FTVENTURES III	1,434,671			983,130	1,423,087
FUNDSMITH EQUITY FUND LP	692,310			25,000,000	34,722,422
GALLEON CLAY SER1 SUB A	127			9,444,814	294,515
GREEN EQUITY INVESTORS V LP	92,977			1,886,010	44,238
GSO ENERGY SELECT OPP FD II LP	3,319,817			3,386,540	3,632,314
GSO ENERGY SELECT OPP FUND LP	2,567,996			4,114,698	2,740,683

(Continued)

THE CITIGROUP PENSION PLAN
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
EIN: 52-1568099; Plan 020
December 31, 2024

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
GTIS RE OPPORTUNITIES FUND LP	232,342			$ 1,858,608	$ 229,617
HADDINGTON III LP	1,190,563			—	1,235,776
HAWK RIDGE PARTNERS OFFSHORE	10,245,875			10,000,000	10,273,823
HELIKON LONG SHORT EQUITY FUND	8,357			14,149,866	60,052,144
HELLMAN & FRIEDMAN VI LP	—			3,335,393	—
HIGH CAP PTR VII	332,796			3,325,909	335,324
IGNITION VENTURE PARTNERS III	2,747			2,795,113	3,541
IK IX FUND LP	35,169,138			30,855,311	37,111,131
IK SMALL CAP III FUND LP	18,876,861			17,391,603	20,086,058
IK VIII FUND	16,415,174			11,792,611	18,227,977
INDUSTRIAL KAPITAL 2007 FUND	24,819			6,219,172	25,784
JACOBS LEVY 130-30 LARGE 1	32,793,672			30,000,000	32,793,672
JOHN STREET SYSTEMATIC FUND	124,520			17,461,257	22,578,435
JOSEPH LITTLE JOHN & LEVY V LP	2,241,632			1,026,805	2,177,988
JP MORGAN INFRASTRUCTURE	27,817,902			24,941,973	28,199,600
KAYNE ANDERSON ENERGY FD VIII	14,330,006			16,112,258	12,082,348
KELSO INVT ASSOC VII	85,806			18,411,193	80,861
KIRKOSWALD GLOBAL MACRO FUND	118,441			14,620,486	25,677,274
KKR AMERICAS FUND XII LP	57,105,961			36,918,653	61,408,428
KKR ASIA FUND LP	6,730			4,730,380	7,050
KKR ASIAN FUND IV SCSP	17,043,139			12,583,895	17,426,763
LANDMARK RE FUND V	21,434			8,667,980	21,434
LBA REALTY FUND II	208,550			1,485,748	187,045
LBA REALTY FUND III	—			14,303,483	—
LEHMAN BR RE PTNR II	281,338			—	256,106
LEXCOR FEEDER FUND	8,779,322			7,500,000	8,779,322
LEXCOR FEEDER FUND CLASS A1	7,894,706			7,500,000	7,894,706
LINDEN INTERNATIONAL LTD CLASS	4,261			29,478,870	34,618,866
LIVINGBRIDGE 7 LP	16,176,109			17,325,768	19,759,549
LONE STAR RE FD V US LP	2,839,959			5,393,662	2,206,113
LONE STAR REAL ESTATE FD VI US	9,307,569			9,266,122	9,511,041
LONGREACH EAGLE LP	3,205,070			4,869,828	3,175,188
LYNX (BERMUDA) LTD CLASS D3	7,773			19,826,116	18,821,492
MACQUARIE INFRA PTNRS IV LP	52,932,208			31,881,509	54,266,386
MAGNETAR ENERGY FUND	2,949,326			1,605,989	2,972,599
MATLIN PATTERSON GLOB PTRS III	—			8,109,684	—
MISSION VENTURES III LP	708,143			5,000,000	15,813
MOHR DAVIDOW VENTURES VIII	163,262			1,353,489	177,863
MONROE PRIVATE CR FUND IV LP	22,212,139			22,500,000	22,779,933
MOON CAP GLOBAL EQUITY	1,721			1,721,311	1,512,966
MW EUREKA FUND	115,432			19,149,604	38,592,633
NAPIER PARK DEEP VAL CR CYM II	967,365			—	—
NAPIER PARK VALUE CREDIT I LP	9,020,623			8,788,440	9,085,197
NB PRIVATE DEBT FUND V	1,982,065			2,000,000	2,016,133
NB PRIVATE DEBT IV LUX (B)	15,554,648			15,388,740	15,880,304
NEA 10 LP	215,109			3,122,724	242,658
NEA 12 LP	99,323			2,384,835	85,164
NEW CENTURY HOLDINGS XI	518,134			375,244	517,348
NORTHERN LIGHTS VENTURE FD LP	391,624			220,888	398,364
OPEN VIEW VENTURE PARTNERS LP	11,652			1,927,310	31,056
PAI EUROPE VII	29,511,489			21,479,814	30,511,705
PALESTRA CAPITAL OFFSHORE	13,655			14,434,821	39,673,192
PE STERLING III	517,207			11,090,506	517,184
PENTWATER EVENT FUND	7,228			12,808,438	35,896,130
PIMCO GLOBAL CREDIT CLASS B	9,637			25,000,000	29,977,405
POINT72 CAPITAL INTERNATIONAL	254,488			28,808,022	53,548,690
POLYGON CON OPP FD CLASS A	70,720			10,406,758	28,285,144
PRINCIPAL DIGITAL RE FUND	17,848,752			16,342,556	19,282,708
PROVIDENCE EQUITY PTNRS VIII	46,941,823			33,152,699	48,396,744
RADCLIFFE UNLEVERED ULTRA	1,000,000			100,000,000	101,554,095
REDMILE BIOPHARMA INV III LP	19,601,873			18,777,107	17,608,511
REDMILE BIOPHARMA INVEST II LP	20,932,113			19,877,833	19,048,251
REDPOINT OMEGA	17,902,950			3,233,391	17,895,982
REDPOINT VENTURES III	438,954			2,500,657	460,991
ROCKWOOD CAPITAL RE PTNRS FD X	17,103,209			33,066,803	15,572,220

(Continued)

THE CITIGROUP PENSION PLAN
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
EIN: 52-1568099; Plan 020
December 31, 2024

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
ROCKWOOD CAPITAL RE PTNRS XI	17,794,853			$ 21,585,610	$ 16,750,509
RREEF GLBL OPP FD II	310,731			9,964,665	310,731
SAIF PARTNERS III LP	13,827,353			—	19,911,884
SENTINEL CAPITAL PTNRS VI LP	13,973,203			14,800,464	13,063,263
SENTINEL CONT FUND I LP	2,523,898			2,676,014	2,616,661
SERIES G-2 SUB-CLASS A	11,541,647			13,187,306	11,541,647
SOMA PARTNERS LP	17,926,615			6,788,584	17,926,615
SPHEREINVEST SPECIAL SITUATION	99,794			9,952,012	432,108
STARWOOD CAP HOSPTL FD I-1 LP	17,492			—	18,777
STARWOOD CAP HOSPTL I-3 LP	721,166			1,990,410	719,284
STARWOOD GLOBAL OPP FUND VII-A	474,958			5,418,996	474,063
STEPSTONE SEC OPP FUND IV LP	13,716,614			10,121,401	13,792,316
STEPSTONE SEC OPP FUND V LP	2,899,541			2,600,000	3,014,563
STERLING CAP PARTNERS II LP	492,206			10,994,757	492,194
STRATEGIC VAL SPEC SIT FDR V	19,800,621			14,490,000	20,521,687
STRATEGIC VALUE SPECIAL	30,897,245			6,364,292	31,958,456
SUN/APOLLO INDIA RE	192,269			4,931,847	192,269
TACONIC MDF III	13,883,217			10,049,655	13,483,691
TACONIC OFFSHORE FUND LTD AA2	16,761			20,977,862	22,449,798
TCW ENERGY PARTNERS LP	1,072,334			16,870,864	1,004,094
THE SEVENTH CINVEN FUND	22,953,162			19,256,107	24,645,386
THIRD CINVEN US 2	118,210			4,425,669	122,772
THIRD POINT OFFSHORE CLASS	8,865			1,503,057	1,555,511
TIGER PACFIC OFFSHORE FUND LTD	23,404			28,561,697	42,746,637
TOURADJI PRIVATE EQUITY	2,362,819			3,249,559	2,362,819
TPG PARTNERS IV LP	45,958			13,226,020	67,577
TRITON FUND V LP	21,985,438			15,686,966	23,707,879
TUDOR BVI GLOBAL FUND LTD	229			33,623,942	55,691,045
US VENTURE PARTNERS IX LP	164,612			2,977,247	165,068
VIOLA VENTURES VI LP	8,414,644			7,602,613	8,924,138
VISTA CAPITAL SOLUTIONS FD LP	9,560,213			7,359,757	10,123,710
WALTN ST RE SIDECR V	154,239			11,743,104	152,312
WALTON ST RE FD V	775,750			15,327,896	726,027
WARBURG PINCUS GLOBAL GROWTH	40,854,534			22,537,986	43,036,712
WARBURG PINCUS IX LP	50,329			1,345,779	56,397
WARBURG PINCUS PE XII LP	32,729,901			14,914,485	32,865,205
WESTBROOK RE FUND X LP	10,435,569			18,188,639	8,810,839
WESTBROOK RE FUND XI LP	22,089,203			21,341,367	21,258,280
WOODLINE OFFSHORE FUND LTD	24,553			24,847,484	42,288,042
YIELD STRATEGIES FUND II	15,990			16,652,578	35,424,315
Subtotal Limited Partnerships and Other Investments				$ 2,288,911,102	$ 2,585,456,274
Total Investments, at Fair Value				$ **9,759,286,876**	$ **9,832,349,132**
Other Investment Liabilities					
CCP IRS P EUR006M	(800,000)	0.00%	1/6/2025	$ (1,941)	$ (5,282)
CCP OIS P SOFR 1D R 3.526%	6,580,000			—	(496,742)
CCP OIS R SOFR	(1,200,000)	0.00%	1/2/2025	(3,810)	(8,711)
CCP OIS R SOFR	(5,000,000)	0.00%	1/6/2025	(13,624)	(40,332)
CCP OIS R SOFR	(1,800,000)	0.00%	1/9/2025	(4,914)	(14,618)
CCP OIS R SOFR	(3,200,000)	0.00%	1/13/2025	(8,790)	(13,490)
CCP OIS R SOFR	(600,000)	0.00%	1/16/2025	(1,680)	(1,768)
CCP OIS R SOFR	(1,200,000)	0.00%	1/17/2025	(3,270)	(3,881)
CCP OIS R SOFR	(3,600,000)	0.00%	1/21/2025	(11,010)	(8,248)
CCP OIS R SOFR	(1,200,000)	0.00%	1/23/2025	(3,900)	(3,083)
CCP OIS R SOFR	(1,000,000)	0.00%	1/24/2025	(3,325)	(2,726)
CCP OIS R SOFR	(1,200,000)	0.00%	1/27/2025	(3,885)	(3,661)
CCP OIS R SONIO	(600,000)	0.00%	1/6/2025	(1,675)	(4,416)
CCP_CDS. SP UL THE BOEING COMP	500,000			—	(1,921)
CCP_CDX. SP UL CDX.EM.41 CME	100,000			—	(2,382)
CCP_CDX. SP UL CDX.EM.42 CME	100,000			—	(3,111)
CCP_CDX. SP UL CDX-EMS34V1-5Y	368,000			—	(270)
CCP_CDX._BP UL CDX.NA.HY.43.V1	6,758,000			—	(520,066)
CCP_CDX._BP UL CDX.NA.IG.43.V1	30,800,280			—	(687,455)
CCP_CDX._BP UL CDX.NA.IG.43_V1	30,200,000			—	(226,560)

(Continued)

THE CITIGROUP PENSION PLAN
Schedule H, Line 4i – Schedule of Assets (Held at End of Year)
EIN: 52-1568099; Plan 020
December 31, 2024

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost	Current value
CCP_CDX_BP CDX.NA.IG.43.V1 5YR	32,822,000			$ —	$ (733,178)
CCP_IFS._R CPURNSA US CPI URBA	29,460,000			—	(356,617)
CCP_IRS. P AUD-BBR-BBSW 6M CME	1,671,705			—	(53,402)
CCP_IRS. P EUR-EURIBOR-REUTERS	22,335,735			—	(504,804)
CCP_IRS. P NOK-NIBOR-BBG 6M CM	28,758,469			—	(65,722)
CCP_IRS. P SEK-STIBOR-SIDE 3M	27,111,342			—	(48,993)
CCP_IRS. P USD-SOFR-COMPOUND C	263,430,000			—	(19,523,655)
CCP_IRS. R EUR-EURIBOR-REUTERS	828,400			—	(1,183)
CCP_IRS._R AUD-BBR-BBSW 3M CME	3,950,177			—	(36,862)
CCP_IRS._R EUR-EURIBOR-REUTERS	248,401,303			—	(1,603,712)
CCP_OIS. P CAD-CORRA-OIS-COMPO	19,962,453			—	(119,716)
CCP_OIS. P GBP-SONIA-COMPOUND	35,975,548			—	(317,160)
CCP_OIS. P GBP-SONIA-OIS COMPO	43,580,727			—	(62,231)
CCP_OIS. P JPY-TONA-OIS-COMPOU	7,026,215			—	(77,332)
CCP_OIS. P USD-SOFR-COMPOUND 1	33,810,000			—	(187,126)
CCP_OIS._R CHF-SARON-OIS-COMPO	27,166,897			—	(143,133)
CCP_OIS._R EUR-EUROSTR-COMPOUN	29,418,555			—	(344,589)
CCP_OIS._R JPY-TONA-OIS-COMPOU	17,753,563			—	(22,983)
CCP_OIS._R USD-SOFR-COMPOUND 1	9,440,000			—	(101,108)
CCPC COLLATERAL WITH GOLDMAN	(5,196,993)	0.00%		(5,196,993)	(5,196,993)
CDS. SP UL BOEING CO	511,000			—	(2,095)
CDS. SP UL TEVA PHARMACEUTICAL	310,000			—	(424)
CDS. SP UL UNITED MEXICAN STAT	600,000			—	(2,890)
CDS._BP UL D R HORTON INC	3,270,000			—	(71,662)
EURO-BUND FUTURE (EUX)	2	0.00%	3/6/2025	—	(7,228)
EURO-BUXL 30Y BND FUTURE (EUX)	1	0.00%	3/6/2025	—	(8,822)
GOLDMAN CAP MKT (GLM) CASH COL	(540,000)	1.55%	1/1/2049	(540,000)	(540,000)
ICE 3MTH SONIA FUTURE (ICF)	167	0.00%	3/17/2026	—	(94,713)
OIS P SOFR	(67,030,000)	0.00%	10/16/2025	(695,855)	(1,196,935)
OIS R 3.441% P SOFR	(161,020,000)	0.00%	9/23/2025	(660,776)	(2,233,657)
PAYABLE IN CANADIAN DOLLAR	—			—	(1)
PAYABLE IN HONG KONG DOLLAR	—			—	(2)
PAYABLE IN U.S. DOLLAR	—			—	(114,976)
SWAP COLLATERAL WITH BARCLAYS	(111,000)	0.00%		(111,000)	(111,000)
SWAP COLLATERAL WITH CITIBANK	(10,000)	0.00%		(10,000)	(10,000)
SWAP COLLATERAL WITH DEUTSCHE	(49,000)	0.00%		(49,000)	(49,000)
SWAP COLLATERAL WITH JP MORGAN	(191,000)	0.00%		(191,000)	(191,000)
SWAP/ISDA BANCO SANTANDER CASH	(280,000)	0.01%	1/1/2049	(280,000)	(280,000)
SWAP/ISDA BNP PARIBAS CASH COL	(680,000)	1.55%	1/1/2049	(680,000)	(680,000)
SWAP/ISDA GOLDMAN INTL (GST)	(390,000)	1.55%	1/1/2049	(390,000)	(390,000)
SWAP/ISDA JPM CASH COLLATERAL	(500,000)	1.55%	1/1/2049	(500,000)	(500,000)
SWAP/ISDA MORGAN STANLEY (MYC)	(870,000)	1.55%	1/1/2049	(870,000)	(870,000)
US 10YR TREAS NTS FUTURE (CBT)	592	0.00%	3/20/2025	—	(764,367)
US 2YR TREAS NTS FUT (CBT)	1,606	0.00%	3/31/2025	—	(304,868)
US 5YR TREAS NTS FUTURE (CBT)	2,496	0.00%	3/31/2025	—	(1,753,723)
US TREAS BD FUTURE (CBT)	1,629	0.00%	3/20/2025	—	(5,029,614)
US ULTRA BOND (CBT)	329	0.00%	3/20/2025	—	(1,950,960)
Subtotal Other Investment Liabilities				$ (10,236,448)	$ (48,707,159)

See accompanying independent auditors' report.

(Continued)

THE CITIGROUP PENSION PLAN

Schedule H, Line 4i – Schedule of Assets (Acquired and Disposed of Within the Year)

EIN: 52-1568099 ; Plan 020

Year Ended December 31, 2024

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost of acquisition	Proceeds from disposition
AIB GROUP PLC 144A		VAR RT	3/28/2035	$ (1,482,064)	$ 1,533,174
AERCAP IRELAND CAPITAL DAC / A		VAR RT	3/10/2055	(1,162,214)	1,193,850
AIR TRANSPORT SERVICES GROUP I		3.88%	8/15/2029	(257,675)	287,664
ALGONQUIN POWER & UTILITIES CO		STEP	6/15/2026	(1,819,659)	1,825,885
ATI INC		3.50%	6/15/2025	(388,785)	468,547
ALLY FINANCIAL INC		VAR RT	12/31/2049	(1,510,790)	1,534,712
ALLY FINANCIAL INC		VAR RT	12/31/2049	(478,740)	487,779
ALLY FINANCIAL INC		VAR RT	7/26/2035	(1,125,113)	1,120,721
ALLY FINANCIAL INC		VAR RT	1/17/2031	(290,000)	290,232
ALTRIA GROUP INC		4.45%	5/6/2050	(261,895)	257,410
AMERICAN WATER CAPITAL CORP		3.63%	6/15/2026	(164,577)	171,383
APOLLO DEBT SOLUTIONS BDC 144A		6.90%	4/13/2029	(1,039,270)	1,041,308
APPLOVIN CORP		5.95%	12/1/2054	(39,801)	41,158
ARES CAPITAL CORP		5.88%	3/1/2029	(4,670,123)	4,673,591
ARES CAPITAL CORP		5.95%	7/15/2029	(173,908)	174,777
ARES STRATEGIC INCOME FUN 144A		6.35%	8/15/2029	(2,487,260)	2,526,346
ASCENDIS PHARMA A/S		2.25%	4/1/2028	(266,065)	288,097
ASHTEAD CAPITAL INC 144A		4.00%	5/1/2028	(1,309,738)	1,352,970
ATLAS WAREHOUSE LENDING C 144A		6.25%	1/15/2030	(1,247,364)	1,260,915
ATMOS ENERGY CORP		6.20%	11/15/2053	(680,172)	647,740
AUTOMATIC DATA PROCESSING INC		4.45%	9/9/2034	(1,055,198)	1,057,666
BA CREDIT CARD TRUST A1 A1		3.53%	11/15/2027	(981,719)	992,031
BPCE SA 144A		VAR RT	1/18/2030	(1,286,990)	1,289,472
BALTIMORE GAS AND ELECTRIC CO		5.40%	6/1/2053	(1,247,223)	1,209,121
BALTIMORE GAS AND ELECTRIC CO		5.30%	6/1/2034	(1,426,725)	1,454,453
BALTIMORE GAS AND ELECTRIC CO		5.65%	6/1/2054	(258,534)	275,536
BANK OF AMERICA CORP		VAR RT	12/31/2049	(969,060)	984,690
BANK AMER N A CHARLOTTE MTN		VAR RT	7/3/2025	(750,000)	750,070
BANK OF AMERICA CORP		VAR RT	11/10/2028	(3,377,035)	3,350,128
BANK OF AMERICA CORP		VAR RT	8/15/2035	(3,276,000)	3,225,073
BANK OF NEW YORK MELLON CORP/T		VAR RT	7/21/2039	(1,360,000)	1,367,975
BANK OF NOVA SCOTIA/THE		VAR RT	1/27/2084	(620,000)	640,910
BARCLAYS BANK PLC 144A		4.91%	5/7/2027	(364,100)	403,991
BARCLAYS BANK PLC 144A		5.15%	8/20/2027	(343,900)	370,910
BAYER US FINANCE II LLC 144A		5.50%	7/30/2035	(302,413)	330,414
BERRY GLOBAL INC 144A		5.80%	6/15/2031	(5,268,738)	5,453,692
BITDEER TECHNOLOGIES GROU 144A		5.25%	12/1/2029	(262,000)	380,471
BLACKLINE INC 144A		1.00%	6/1/2029	(243,000)	231,435
BLACKSTONE PRIVATE CREDIT 144A		6.25%	1/25/2031	(4,511,367)	4,530,016
BLACKSTONE PRIVATE CREDIT 144A		4.95%	9/26/2027	(2,673,075)	2,642,279
BLOOM ENERGY CORP 144A		3.00%	6/1/2029	(101,000)	105,706
BOEING CO/THE 144A		6.39%	5/1/2031	(551,436)	579,029
BOEING CO/THE 144A		6.53%	5/1/2034	(1,948,383)	2,001,456
BOEING CO/THE 144A		6.86%	5/1/2054	(960,401)	1,047,594
BOEING CO/THE 144A		7.01%	5/1/2064	(99,179)	106,920
BOX INC 144A		1.50%	9/15/2029	(156,000)	158,535
BRIXMOR OPERATING PARTNERSHIP		2.25%	4/1/2028	(1,672,326)	1,730,520
BROOKFIELD INFRASTRUCTURE FINA		VAR RT	3/15/2055	(880,000)	886,600
CDW LLC / CDW FINANCE CORP		5.55%	8/22/2034	(513,671)	515,350
CME GROUP INC		3.00%	3/15/2025	(548,122)	547,422
CSC HOLDINGS LLC 144A		5.38%	2/1/2028	(157,250)	154,500
CADENCE DESIGN SYSTEMS INC		4.20%	9/10/2027	(2,064,649)	2,052,631
CAMERON LNG LLC 144A		3.40%	1/15/2038	(349,943)	359,329
CAMPBELL SOUP CO		5.20%	3/19/2027	(129,908)	130,291
CAMPBELL SOUP CO		5.20%	3/21/2029	(299,949)	300,756
CANADIAN NATIONAL RAILWAY CO		3.65%	2/3/2048	(213,908)	202,667
CANADIAN NATURAL RESOURCE 144A		5.40%	12/15/2034	(1,061,267)	1,062,819
CAPITAL ONE FINANCIAL CORP		VAR RT	12/31/2049	(1,635,805)	1,674,801
CAPITAL ONE FINANCIAL CORP		VAR RT	2/1/2030	(250,000)	250,767
CAPITAL ONE FINANCIAL CORP		VAR RT	2/1/2035	(2,755,525)	2,816,472
CAPITAL ONE MULTI-ASSET A1 A1		2.80%	3/15/2027	(589,359)	594,703
CAPITAL ONE MULTI-ASSET E A2 A		3.49%	5/15/2027	(982,656)	992,500
CARGILL INC 144A		2.13%	11/10/2031	(1,412,724)	1,467,824
CATERPILLAR FINANCIAL SERVICES		VAR RT	11/14/2024	(1,000,501)	1,000,330
CENTERPOINT ENERGY INC		VAR RT	2/15/2055	(1,046,000)	1,049,923
CHASE HOME LENDING M 3 A5 144A		VAR RT	2/25/2055	(226,816)	227,215
CHASE HOME LENDING 3 A5A 144A		VAR RT	2/25/2055	(343,939)	345,270
CHENIERE ENERGY PARTNERS LP		4.00%	3/1/2031	(2,341,802)	2,334,896

(Continued)

THE CITIGROUP PENSION PLAN

Schedule H, Line 4i – Schedule of Assets (Acquired and Disposed of Within the Year)

EIN: 52-1568099 ; Plan 020

Year Ended December 31, 2024

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost of acquisition	Proceeds from disposition
CHENIERE ENERGY INC 144A		5.65%	4/15/2034	$ (829,554)	$ 811,820
CISCO SYSTEMS INC		4.85%	2/26/2029	(3,730,890)	3,727,400
CITIGROUP COMMERCI SMRT A 144A		VAR RT	10/12/2040	(255,449)	252,598
CITIZENS FINANCIAL GROUP INC		VAR RT	4/25/2035	(1,202,728)	1,275,675
COLONIAL PIPELINE CO 144A		4.20%	4/15/2043	(496,602)	525,639
COLONIAL PIPELINE CO 144A		4.25%	4/15/2048	(481,387)	508,976
COMCAST CORP		4.00%	3/1/2048	(159,441)	149,333
COMMONSPIRIT HEALTH		3.82%	10/1/2049	(233,340)	232,065
COMMONWEALTH EDISON CO		5.65%	6/1/2054	(139,093)	141,068
CONSTELLATION ENERGY GENERATIO		5.80%	3/1/2033	(473,324)	464,415
CORE SCIENTIFIC INC 144A		3.00%	9/1/2029	(347,207)	458,688
COX COMMUNICATIONS INC 144A		2.95%	10/1/2050	(210,539)	212,021
COX COMMUNICATIONS INC 144A		5.45%	9/1/2034	(249,893)	245,645
COX COMMUNICATIONS INC 144A		5.95%	9/1/2054	(1,872,670)	1,860,885
CREDIT AGRICOLE SA 144A		VAR RT	10/3/2029	(665,937)	674,580
CROWDSTRIKE HOLDINGS INC		3.00%	2/15/2029	(383,808)	382,301
DANSKE BANK A/S 144A		VAR RT	3/1/2030	(341,394)	341,455
DC COMMERCIAL MORTGA DC A 144A		6.31%	9/12/2040	(309,938)	304,922
DELL INTERNATIONAL LLC / EMC C		6.02%	6/15/2026	(3,413,049)	3,383,343
DEUTSCHE BANK AG/NEW YORK NY		VAR RT	12/1/2032	(1,606,780)	1,628,815
DEUTSCHE BANK AG/NEW YORK NY		VAR RT	2/8/2028	(2,350,000)	2,345,089
DISCOVER FINANCIAL SERVICES		VAR RT	12/31/2049	(443,848)	464,928
DISCOVERY COMMUNICATIONS LLC		4.65%	5/15/2050	(349,632)	337,773
DUKE ENERGY CORP		VAR RT	1/15/2082	(867,294)	868,690
DUKE ENERGY CORP		4.13%	4/15/2026	(318,548)	333,528
ENI SPA 144A		5.70%	10/1/2040	(210,139)	214,752
ECOLAB INC		2.75%	8/18/2055	(331,466)	357,166
EDISON INTERNATIONAL		VAR RT	6/15/2053	(1,400,481)	1,411,264
EIG PEARL HOLDINGS SARL 144A		4.39%	11/30/2046	(308,250)	309,350
ENBRIDGE INC		VAR RT	1/15/2077	(928,330)	928,295
ENBRIDGE INC		VAR RT	1/15/2084	(476,893)	474,030
ENBRIDGE INC		VAR RT	1/15/2084	(2,747,081)	2,794,815
ENBRIDGE INC		VAR RT	3/15/2055	(947,758)	949,368
ENERGY TRANSFER LP		5.55%	5/15/2034	(119,592)	124,930
ENGIE ENERGIA CHILE SA 144A		6.38%	4/17/2034	(197,894)	202,000
ENTERGY CORP		VAR RT	12/1/2054	(1,725,000)	1,727,156
EQUINIX INC		3.90%	4/15/2032	(341,534)	335,570
EXELON CORP		5.45%	3/15/2034	(2,389,433)	2,380,693
FIFTH THIRD BANCORP		VAR RT	7/28/2030	(901,456)	926,397
FIFTH THIRD BANCORP		VAR RT	1/29/2032	(2,966,221)	2,996,807
FIRST QUANTUM MINERALS LT 144A		9.38%	3/1/2029	(200,000)	210,870
FIVE9 INC 144A		1.00%	3/15/2029	(362,856)	305,006
FLEX LTD		5.25%	1/15/2032	(434,047)	437,432
FLUOR CORP 144A		1.13%	8/15/2029	(250,165)	281,664
FOUNDRY JV HOLDCO LLC 144A		6.40%	1/25/2038	(243,009)	245,336
GFL ENVIRONMENTAL INC 144A		6.75%	1/15/2031	(10,200)	10,419
GS FINANCE CORP		4.84%	6/17/2027	(523,540)	510,742
GS FINANCE CORP		3.25%	8/10/2027	(259,000)	329,018
GM FINANCIAL AUTOMOBILE L 2 A3		5.39%	7/20/2027	(249,968)	253,018
GENERAL MOTORS FINANCIAL CO IN		VAR RT	12/31/2049	(1,376,240)	1,382,329
GENERAL MOTORS FINANCIAL CO IN		VAR RT	12/31/2049	(473,760)	472,997
GLOBAL PAYMENTS INC		1.20%	3/1/2026	(343,455)	345,676
GOLDMAN SACHS GROUP INC/THE		VAR RT	12/31/2049	(1,136,315)	1,151,638
GOLDMAN SACHS GROUP INC/THE		VAR RT	12/31/2049	(1,012,830)	1,060,208
GOLUB CAPITAL BDC INC		6.00%	7/15/2029	(1,022,724)	1,025,162
GOLUB CAPITAL PRIVATE CRE 144A		5.80%	9/12/2029	(1,053,839)	1,056,267
GOODMAN US FINANCE SIX LL 144A		5.13%	10/7/2034	(462,917)	464,499
GROUP 1 AUTOMOTIVE INC 144A		6.38%	1/15/2030	(220,000)	223,575
HARLEY-DAVIDSON FINANCIAL 144A		5.95%	6/11/2029	(530,494)	535,857
HONEYWELL INTERNATIONAL INC		5.25%	3/1/2054	(2,025,433)	1,983,422
HONEYWELL INTERNATIONAL INC		5.35%	3/1/2064	(552,637)	537,579
HUNGARY GOVERNMENT INTERN 144A		6.75%	9/25/2052	(3,054,177)	3,100,268
HUNTINGTON BANCSHARES INC/OH		VAR RT	5/17/2033	(877,274)	907,046
HUNTINGTON BANCSHARES INC/OH		VAR RT	11/18/2039	(440,000)	445,004
HYUNDAI CAPITAL AMERICA 144A		5.35%	3/19/2029	(1,069,951)	1,107,655
HYUNDAI CAPITAL AMERICA 144A		5.30%	6/24/2029	(918,545)	937,835
HYUNDAI CAPITAL AMERICA 144A		4.55%	9/26/2029	(1,243,113)	1,214,771
IMMUNOCORE HOLDINGS PLC 144A		2.50%	2/1/2030	(163,000)	144,999

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THE CITIGROUP PENSION PLAN

Schedule H, Line 4i – Schedule of Assets (Acquired and Disposed of Within the Year)

EIN: 52-1568099 ; Plan 020

Year Ended December 31, 2024

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost of acquisition	Proceeds from disposition
CRESCENT ENERGY FINANCE L 144A		9.25%	2/15/2028	$ (1,013,113)	$ 995,588
INSMED INC		0.75%	6/1/2028	(165,798)	325,579
INSULET CORP		0.38%	9/1/2026	(451,133)	517,007
INTEL CORP		4.25%	12/15/2042	(2,418,031)	2,238,693
INTEL CORP		3.10%	2/15/2060	(182,640)	175,956
INTEL CORP		5.05%	8/5/2062	(441,343)	409,113
INTEL CORP		5.15%	2/21/2034	(2,703,308)	2,684,142
INTEL CORP		5.60%	2/21/2054	(1,818,227)	1,797,417
INTERSTATE POWER AND LIGHT CO		3.70%	9/15/2046	(209,877)	201,649
INTERSTATE POWER AND LIGHT CO		3.50%	9/30/2049	(353,316)	343,286
INTRAWEST/ALTERRA 3/24 TLB2		0.00%	8/17/2028	(9,540)	9,552
JPMORGAN CHASE & CO		VAR RT	5/6/2030	(401,414)	411,970
JPMORGAN CHASE & CO		VAR RT	1/23/2028	(2,488,999)	2,487,220
JANE STREET 1/24 TLB		0.00%	1/26/2028	(9,470)	9,493
JD.COM INC 144A		0.25%	6/1/2029	(658,580)	664,336
JETBLUE AIRWAYS CORP		0.50%	4/1/2026	(191,428)	212,835
JOHNSONVILLE AERODERIVATIVE CO		5.08%	10/1/2054	(792,000)	801,182
JPMORGAN CHASE & CO		VAR RT	1/15/2087	(277,324)	283,815
JPMORGAN CHASE & CO		VAR RT	5/15/2077	(2,098,899)	2,146,950
ZIFF DAVIS INC 144A		3.63%	3/1/2028	(169,928)	110,396
KBC GROUP NV 144A		VAR RT	10/16/2030	(1,065,000)	1,066,779
KAISER FOUNDATION HOSPITALS		4.88%	4/1/2042	(346,784)	332,831
REPUBLIC OF KENYA GOVERNM 144A		9.75%	2/16/2031	(194,540)	192,500
KEURIG DR PEPPER INC		3.35%	3/15/2051	(221,220)	226,170
KEYBANK NA/CLEVELAND OH		4.90%	8/8/2032	(1,244,928)	1,332,362
KROGER CO/THE		4.70%	8/15/2026	(958,094)	958,142
KROGER CO/THE		4.60%	8/15/2027	(958,782)	958,581
LSEGA FINANCING PLC 144A		2.00%	4/6/2028	(835,951)	859,357
LSEG US FIN CORP 144A		4.88%	3/28/2027	(735,350)	737,177
LSEG US FIN CORP 144A		5.30%	3/28/2034	(1,373,530)	1,415,429
LAM RESEARCH CORP		1.90%	6/15/2030	(4,543,664)	4,600,533
LEMAITRE VASCULAR INC 144A		2.50%	2/1/2030	(174,000)	179,033
SIRIUS XM HOLDINGS INC		3.75%	3/15/2028	(320,400)	347,972
LUMENTUM HOLDINGS INC		1.50%	12/15/2029	(446,033)	492,396
M&T BANK CORP		VAR RT	1/16/2029	(685,000)	683,911
MP MATERIALS CORP 144A		3.00%	3/1/2030	(366,709)	416,939
MPLX LP		4.90%	4/15/2058	(508,192)	512,481
MELCO RESORTS FINANCE LTD 144A		7.63%	4/17/2032	(520,000)	518,700
MERCEDES-BENZ FINANCE NOR 144A		5.05%	8/3/2033	(872,437)	855,513
MERCEDES-BENZ FINANCE NOR 144A		5.00%	1/11/2034	(1,233,555)	1,205,056
MERCEDES-BENZ AUTO LEASE A A2B		VAR RT	2/16/2027	(1,000,000)	999,844
MET TOWER GLOBAL FUNDING 144A		5.25%	4/12/2029	(4,498,804)	4,510,065
MICROCHIP TECHNOLOGY INC		0.13%	11/15/2024	(161,485)	161,579
MICROCHIP TECHNOLOGY INC		4.90%	3/15/2028	(1,062,883)	1,064,489
MICRON TECHNOLOGY INC		5.88%	2/9/2033	(787,640)	816,273
MICRON TECHNOLOGY INC		5.88%	9/15/2033	(942,624)	926,735
MITSUBISHI UFJ FINANCIAL GROUP		VAR RT	7/20/2027	(337,990)	346,946
MITSUBISHI UFJ FINANCIAL GROUP		VAR RT	10/13/2032	(511,366)	534,985
MORGAN STANLEY BANK NA		VAR RT	7/14/2028	(2,659,749)	2,640,033
NTT FINANCE CORP 144A		5.14%	7/2/2031	(2,775,963)	2,796,458
NATIONAL BK CANADA IB NT		VAR RT	6/6/2025	(999,932)	1,000,263
NATIONAL RURAL UTILITIES COOPE		5.00%	8/15/2034	(1,041,122)	1,053,416
NATWEST GROUP PLC		VAR RT	12/31/2049	(1,395,000)	1,407,555
NEW YORK LIFE GLOBAL FUND 144A		5.00%	1/9/2034	(749,940)	753,083
NEWMONT CORP / NEWCREST F 144A		5.35%	3/15/2034	(4,092,902)	4,086,877
NEXTERA ENERGY CAPITAL HOLDING		VAR RT	3/15/2082	(516,973)	524,038
NEXTERA ENERGY CAPITAL HOLDING		VAR RT	6/15/2054	(5,110,819)	5,358,891
NIPPON LIFE INSURANCE CO 144A		VAR RT	4/16/2054	(2,489,313)	2,519,117
NISOURCE INC		VAR RT	11/30/2054	(2,170,000)	2,178,386
NISSAN MOTOR ACCEPTANCE C 144A		6.95%	9/15/2026	(291,363)	290,658
NORINCHUKIN BANK/THE 144A		5.09%	10/16/2029	(290,000)	293,176
NORTH HAVEN PRIVATE INCOM 144A		5.75%	2/1/2030	(1,067,232)	1,066,812
NORTHERN TRUST CORP		6.13%	11/2/2032	(164,381)	174,213
OGLETHORPE POWER CORP 144A		5.80%	6/1/2054	(214,432)	213,345
OHIO POWER CO		5.65%	6/1/2034	(569,055)	569,627
OMNICELL INC 144A		1.00%	12/1/2029	(186,000)	191,223
ON SEMICONDUCTOR CORP		0.50%	3/1/2029	(727,649)	710,166
ONCOR ELECTRIC DELIVERY CO LLC		3.75%	4/1/2045	(244,425)	228,231

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THE CITIGROUP PENSION PLAN

Schedule H, Line 4i – Schedule of Assets (Acquired and Disposed of Within the Year)

EIN: 52-1568099 ; Plan 020

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Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost of acquisition	Proceeds from disposition
ONCOR ELECTRIC DELIVERY CO LLC		3.80%	9/30/2047	$ (65,726)	$ 62,698
ONCOR ELECTRIC DELIVERY CO LLC		5.75%	3/15/2029	(1,253,187)	1,247,787
ONCOR ELECTRIC DELIVERY CO LLC		3.80%	6/1/2049	(67,151)	68,093
ONCOR ELECTRIC DELIVERY CO LLC		5.35%	10/1/2052	(64,988)	63,880
ONCOR ELECTRIC DELIVERY CO LLC		4.30%	5/15/2028	(3,436,439)	3,425,899
BLUE OWL CREDIT INCOME CO 144A		7.75%	1/15/2029	(2,385,617)	2,364,977
BLUE OWL CREDIT INCOME CORP		7.75%	1/15/2029	(2,207,225)	2,263,760
PECO ENERGY CO		3.70%	9/15/2047	(108,860)	102,083
PECO ENERGY CO		2.80%	6/15/2050	(274,035)	284,197
PECO ENERGY CO		4.90%	6/15/2033	(652,930)	674,523
PNC FINANCIAL SERVICES GROUP I		VAR RT	12/31/2049	(1,887,323)	1,894,519
PNC FINANCIAL SERVICES GROUP I		VAR RT	12/31/2049	(996,843)	1,008,033
PACCAR FINANCIAL CORP		4.00%	9/26/2029	(1,073,783)	1,073,464
PACIRA BIOSCIENCES INC 144A		2.13%	5/15/2029	(146,000)	108,959
PANAMA GOVERNMENT INTERNATIONA		4.50%	1/19/2063	(1,040,287)	1,070,820
PANAMA GOVERNMENT INTERNATIONA		7.88%	3/1/2057	(1,670,672)	1,740,647
PELOTON INTERACTIVE INC 144A		5.50%	12/1/2029	(176,834)	275,408
PENSKE TRUCK LEASING CO L 144A		5.35%	3/30/2029	(2,204,537)	2,214,322
PERUVIAN GOVERNMENT INTERNATIO		3.00%	1/15/2034	(1,086,848)	1,055,852
PHILIPPINE GOVERNMENT INTERNAT		5.50%	1/17/2048	(1,393,064)	1,417,248
BRIGHTSPRING HEALTH/RESCARE 2/		0.00%	2/21/2031	(18,944)	19,080
PIEDMONT NATURAL GAS CO INC		5.10%	2/15/2035	(1,045,404)	1,049,954
PDD HOLDINGS INC		0.00%	12/1/2025	(350,932)	326,078
PROGRESS SOFTWARE CORP 144A		3.50%	3/1/2030	(221,000)	223,477
PROLOGIS TARGETED US LOGI 144A		5.25%	1/15/2035	(755,106)	762,120
PRUDENTIAL FINANCIAL INC		VAR RT	3/1/2052	(49,323)	49,279
PRUDENTIAL FINANCIAL INC		VAR RT	9/1/2052	(415,792)	406,360
PUBLIC SERVICE CO OF COLORADO		5.35%	5/15/2034	(468,284)	475,692
QUALCOMM INC		3.25%	5/20/2050	(470,447)	479,907
REGENCY CENTERS LP		2.95%	9/15/2029	(685,918)	682,929
REGENCY CENTERS LP		5.25%	1/15/2034	(3,690,623)	3,657,028
REGIONALCARE/LIFEPOINT HEALTH		0.00%	5/16/2031	(14,302)	14,257
ROCKET LAB USA INC 144A		4.25%	2/1/2029	(242,437)	348,478
ROPER TECHNOLOGIES INC		4.75%	2/15/2032	(968,196)	975,694
ROPER TECHNOLOGIES INC		4.90%	10/15/2034	(519,468)	523,608
ROPER TECHNOLOGIES INC		4.20%	9/15/2028	(269,318)	268,391
ROPER TECHNOLOGIES INC		2.95%	9/15/2029	(153,320)	154,759
SMBC AVIATION CAPITAL FIN 144A		5.30%	4/3/2029	(2,067,433)	2,080,143
ST MARYS CEMENT INC CANAD 144A		5.75%	4/2/2034	(820,945)	810,495
SANTANDER HOLDINGS USA INC		VAR RT	3/9/2029	(246,084)	246,883
SANTANDER HOLDINGS USA INC		VAR RT	1/9/2030	(1,480,000)	1,468,921
SANTANDER HOLDINGS USA INC		VAR RT	5/31/2035	(1,845,384)	1,920,306
SAUDI GOVERNMENT INTERNAT 144A		5.75%	1/16/2054	(1,756,900)	1,773,339
SAUDI ARABIAN OIL CO 144A		5.25%	7/17/2034	(583,479)	580,970
CHARLES SCHWAB CORP/THE		3.30%	4/1/2027	(1,582,916)	1,604,871
SEAGATE HDD CAYMAN 144A		3.50%	6/1/2028	(192,779)	192,779
SHERWIN-WILLIAMS CO/THE		3.95%	1/15/2026	(228,142)	226,952
SOUTH BOW USA INFRASTRUCT 144A		5.03%	10/1/2029	(683,562)	683,553
SOUTH BOW USA INFRASTRUCT 144A		5.58%	10/1/2034	(2,840,014)	2,800,612
SOCIETE GENERALE SA 144A		7.37%	1/10/2053	(1,076,932)	1,116,950
SOCIETE GENERALE SA 144A		VAR RT	1/19/2035	(564,898)	589,849
SOFI TECHNOLOGIES INC 144A		1.25%	3/15/2029	(533,767)	795,681
SPECTRUM BRANDS INC 144A		3.38%	6/1/2029	(208,000)	203,054
SPIRIT AEROSYSTEMS INC 144A		3.25%	11/1/2028	(447,006)	443,225
BLOCK INC		3.50%	6/1/2031	(1,977,342)	2,088,930
SUMITOMO LIFE INSURANCE C 144A		VAR RT	12/31/2049	(1,568,827)	1,562,616
SUNRUN INC 144A		4.00%	3/1/2030	(501,328)	433,474
SUPER MICRO COMPUTER INC 144A		0.00%	3/1/2029	(649,003)	541,371
SUTTER HEALTH		5.16%	8/15/2033	(354,688)	364,794
T-MOBILE USA INC		2.25%	11/15/2031	(280,698)	289,795
T-MOBILE USA INC		5.15%	4/15/2034	(1,216,091)	1,197,724
T-MOBILE USA INC		4.70%	1/15/2035	(458,767)	441,135
TPI COMPOSITES INC		5.25%	3/15/2028	(229,922)	104,623
TMUST 2024-1A A 144A		5.05%	9/20/2029	(299,954)	302,063
TAKEDA PHARMACEUTICAL CO LTD		3.18%	7/9/2050	(694,786)	664,170
TAMPA ELECTRIC CO		4.30%	6/15/2048	(296,851)	302,824
TAMPA ELECTRIC CO		4.90%	3/1/2029	(550,059)	545,135
TELUS CORP		3.40%	5/13/2032	(53,978)	52,801

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THE CITIGROUP PENSION PLAN

Schedule H, Line 4i – Schedule of Assets (Acquired and Disposed of Within the Year)

EIN: 52-1568099 ; Plan 020

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Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost of acquisition	Proceeds from disposition
TEXAS INSTRUMENTS INC		4.85%	2/8/2034	$ (512,799)	$ 531,542
TORONTO-DOMINION BANK/THE		VAR RT	8/29/2025	(1,000,000)	1,001,700
TOYOTA MOTOR CREDIT CORP		4.55%	9/20/2027	(1,954,774)	1,953,910
TOYOTA MOTOR CREDIT CORP		4.80%	1/5/2034	(3,053,312)	3,082,909
TOYOTA MOTOR CREDIT CORP		VAR RT	2/24/2025	(1,000,000)	1,000,620
TOYOTA MOTOR CREDIT CORP		VAR RT	6/10/2025	(1,002,040)	1,002,535
TRANSCANADA TRUST		VAR RT	3/7/2082	(83,479)	84,525
TRICON RESIDENTIAL SFR1 A 144A		5.10%	7/17/2040	(196,943)	199,535
TRINITAS CLO XXVII 27A D1 144A		VAR RT	4/18/2037	(110,000)	111,650
TRIP.COM GROUP LTD 144A		0.75%	6/15/2029	(272,000)	276,247
TRUIST FINANCIAL CORP		VAR RT	1/24/2030	(4,849,972)	5,057,061
TRUIST FINANCIAL CORP		VAR RT	12/31/2049	(461,356)	472,842
TRUSTEES OF PRINCETON UNIVERSI		5.70%	3/1/2039	(52,480)	56,623
UBS GROUP AG 144A		VAR RT	2/8/2030	(1,274,911)	1,294,571
UBER TECHNOLOGIES INC 144A		0.88%	12/1/2028	(77,497)	90,865
UNITED RENTALS NORTH AMER 144A		6.13%	3/15/2034	(110,075)	111,854
US BANCORP		VAR RT	7/22/2033	(463,407)	455,726
UNIVERSITY OF SOUTHERN CALIFOR		2.81%	10/1/2050	(113,351)	112,238
VENTAS REALTY LP		4.75%	11/15/2030	(58,188)	59,706
VERISK ANALYTICS INC		5.25%	6/5/2034	(2,664,506)	2,770,267
VERTEX INC 144A		0.75%	5/1/2029	(88,000)	89,650
PARAMOUNT GLOBAL		VAR RT	3/30/2062	(1,259,420)	1,218,645
VISTRA OPERATIONS CO LLC 144A		3.70%	1/30/2027	(1,210,327)	1,215,593
VODAFONE GROUP PLC		4.25%	9/17/2050	(87,568)	85,393
WORLDPAY/BOOST NEWCO 6/24 (USD		0.00%	1/31/2031	(69,961)	70,175
WELLS FARGO & CO		VAR RT	12/31/2049	(1,999,984)	2,023,499
WELLS FARGO & CO		VAR RT	12/31/2049	(1,250,000)	1,263,087
WELLTOWER OP LLC		4.25%	4/15/2028	(399,578)	407,003
WESTPAC BANKING CORP		VAR RT	11/18/2024	(1,000,328)	1,000,341
WISDOMTREE INC		5.75%	8/15/2028	(212,678)	262,304
WORLD OMNI SELECT AUTO TR A A3		4.98%	2/15/2030	(249,939)	250,889
ARES EUROPEAN RE FUND II LP				—	20,361
P2 CAPITAL FUND LTD CL B SER				—	7,426
P2 CAPITAL FUND LTD CL B SER				—	1,685
CCP_IRS. P AUD-BBR-BBSW 6M CME		4.00%	3/20/2029	—	—
CCP_IRS._P AUD-BBR-BBSW 6M CME		4.00%	3/20/2029	112,269	(23,204)
CCP_IRS. P AUD-BBR-BBSW 3M CME		3.75%	3/20/2026	—	—
CCP_IRS._P AUD-BBR-BBSW 3M CME		3.75%	3/20/2026	5,260	(5,213)
CCP_IRS. R AUD-BBR-BBSW 3M CME		4.00%	9/18/2026	(138,050)	191,951
CCP_IRS._R AUD-BBR-BBSW 3M CME		4.00%	9/18/2026	—	(111,665)
CCP_IRS. R AUD-BBR-BBSW 3M CME		4.00%	9/26/2026	(9,939)	—
CCP_IRS._R AUD-BBR-BBSW 3M CME		4.00%	9/26/2026	—	(24,795)
CCP_IRS. P AUD-BBR-BBSW 6M CME		4.50%	6/19/2034	(10,567)	—
CCP_IRS._P AUD-BBR-BBSW 6M CME		4.50%	6/19/2034	—	(191)
CCP_IRS. P AUD-BBR-BBSW 6M CME		4.25%	6/19/2029	(190,002)	154,530
CCP_IRS._P AUD-BBR-BBSW 6M CME		4.25%	6/19/2029	—	(7,262)
CCP_IRS. P AUD-BBR-BBSW 3M CME		3.75%	6/29/2026	—	—
CCP_IRS._P AUD-BBR-BBSW 3M CME		3.75%	6/29/2026	1,765	(2,623)
CCP_IRS. R AUD-BBR-BBSW 3M CME		4.00%	6/19/2026	(117,051)	127,959
CCP_IRS._R AUD-BBR-BBSW 3M CME		4.00%	6/19/2026	80,164	—
CCP_IRS. R AUD-BBR-BBSW 3M CME		3.75%	6/29/2026	(38,069)	39,018
CCP_IRS._R AUD-BBR-BBSW 3M CME		3.75%	6/29/2026	—	—
CCP_IRS. R AUD-BBR-BBSW 6M CME		4.50%	9/18/2034	(2,599)	—
CCP_IRS._R AUD-BBR-BBSW 6M CME		4.50%	9/18/2034	27,985	(42,729)
CCP_IRS. P AUD-BBR-BBSW 6M CME		4.50%	9/18/2034	—	—
CCP_IRS._P AUD-BBR-BBSW 6M CME		4.50%	9/18/2034	471	(2,608)
CCP_IRS. P AUD-BBR-BBSW 6M CME		4.50%	12/18/2034	(32,923)	79,847
CCP_IRS._P AUD-BBR-BBSW 6M CME		4.50%	12/18/2034	2,050	—
CCP_IRS. P AUD-BBR-BBSW 3M CME		4.00%	9/26/2026	(24,868)	18,323
CCP_IRS._P AUD-BBR-BBSW 3M CME		4.00%	9/26/2026	—	—
CCP_IRS. P AUD-BBR-BBSW 3M CME		4.00%	12/18/2026	(26,064)	10,833
CCP_IRS._P AUD-BBR-BBSW 3M CME		4.00%	12/18/2026	—	—
CCP_IRS. R AUD-BBR-BBSW 6M CME		4.50%	12/18/2034	—	9,962
CCP_IRS._R AUD-BBR-BBSW 6M CME		4.50%	12/18/2034	83,566	(439)
CCP_IRS. P AUD-BBR-BBSW 6M CME		4.00%	12/18/2029	(7,600)	—
CCP_IRS._P AUD-BBR-BBSW 6M CME		4.00%	12/18/2029	161,965	(91,190)
CCP_IRS. P AUD-BBR-BBSW 3M CME		3.00%	9/16/2026	—	—
CCP_IRS._P AUD-BBR-BBSW 3M CME		3.00%	9/16/2026	37,842	(91,172)

(Continued)

THE CITIGROUP PENSION PLAN

Schedule H, Line 4i – Schedule of Assets (Acquired and Disposed of Within the Year)

EIN: 52-1568099 ; Plan 020

Year Ended December 31, 2024

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost of acquisition	Proceeds from disposition
CCP_IRS. R AUD-BBR-BBSW 3M CME		4.00%	12/18/2026	$ (1,298)	$ —
CCP_IRS._R AUD-BBR-BBSW 3M CME		4.00%	12/18/2026	636	(9,423)
CCP_IRS. P NZD-BKBM FRA 3M CME		4.50%	6/19/2034	(3,682)	—
CCP_IRS._P NZD-BKBM FRA 3M CME		4.50%	6/19/2034	—	(8,136)
CCP_IRS. P NZD-BBR-FRA 3M CME		4.25%	6/19/2029	—	—
CCP_IRS._P NZD-BBR-FRA 3M CME		4.25%	6/19/2029	86,708	(94,398)
CCP_IRS. R NZD-BBR-FRA 3M CME		4.75%	9/18/2034	—	—
CCP_IRS._R NZD-BBR-FRA 3M CME		4.75%	9/18/2034	9,030	(32,555)
CCP_IRS. P NZD-BBR-FRA 3M CME		4.50%	9/18/2029	(101,926)	549,717
CCP_IRS._P NZD-BBR-FRA 3M CME		4.50%	9/18/2029	8,620	—
CCP_IRS. P NZD-BBR-FRA 3M CME		4.75%	9/18/2034	(115,885)	141,893
CCP_IRS._P NZD-BBR-FRA 3M CME		4.75%	9/18/2034	—	—
CCP_IRS. P NZD-BBR-FRA 3M CME		4.00%	12/18/2034	(21,845)	20,982
CCP_IRS. P NZD-BBR-FRA 3M CME		3.50%	12/18/2029	—	2,394
CCP_IRS._P NZD-BBR-FRA 3M CME		3.50%	12/18/2029	95,906	(41,821)
CCP_IRS._P NZD-BBR-FRA 3M CME		4.00%	12/18/2034	56,872	—
CCP_IRS. R NZD-BBR-FRA 3M CME		3.50%	12/18/2026	—	—
CCP_IRS._R NZD-BBR-FRA 3M CME		3.50%	12/18/2026	27,898	(24,928)
BURGER KING/RESTAURANT 6/24 TL		0.00%	9/20/2030	(38,876)	38,537
SIEMENS AG				(133,044)	131,790
FRAPORT AG FRANKFURT AIRPORT S				(4,784)	4,828
SYMRISE AG				(340,225)	372,595
EURO-BOBL FUTURE (EUX)				—	120,767
EURO-BOBL FUTURE (EUX)				—	(1,315)
EURO-SCHATZ FUTURE (EUX)				—	80,297
EURO-SCHATZ FUTURE (EUX)				—	85,029
EURO-BUND FUTURE (EUX)				—	(58,437)
EURO-BUND FUTURE (EUX)				—	(285,239)
EURO-BUND FUTURE (EUX)				—	16,541
EURO-BUXL 30Y BND FUTURE (EUX)				—	(44,893)
EURO-BUXL 30Y BND FUTURE (EUX)				—	56,541
EURO-BUXL 30Y BND FUTURE (EUX)				—	6,689
EURO-BTP FUTURE (EUX)				—	(1,419)
EURO-BTP FUTURE (EUX)				—	46,404
EURO-BTP FUTURE (EUX)				—	(39,061)
EURO-OAT FUTURE (EUX)				—	7,402
EURO-OAT FUTURE (EUX)				—	(4,682)
EURO-OAT FUTURE (EUX)				—	(1,641)
KERING SA				(187,959)	151,645
BARRY CALLEBAUT AG				(254,265)	293,211
CCP_OIS. P CHF-SARON-OIS-COMPO		1.25%	9/18/2034	(36,467)	69,564
CCP_OIS._P CHF-SARON-OIS-COMPO		1.25%	9/18/2034	—	—
CCP_OIS. R CHF-SARON-OIS-COMPO		1.25%	9/18/2026	—	—
CCP_OIS._R CHF-SARON-OIS-COMPO		1.25%	9/18/2026	563,712	(1,021,171)
CCP_OIS. R CHF-SARON-OIS-COMPO		1.25%	9/18/2034	—	—
CCP_OIS._R CHF-SARON-OIS-COMPO		1.25%	9/18/2034	33,838	(47,976)
CCP_OIS. R CHF-SARON-OIS-COMPO		1.00%	6/19/2026	(21,863)	50,895
CCP_OIS._R CHF-SARON-OIS-COMPO		1.00%	6/19/2026	2,452	—
CCP_OIS. P CHF-SARON-OIS-COMPO		1.25%	6/19/2034	(30,639)	39,372
CCP_OIS._P CHF-SARON-OIS-COMPO		1.25%	6/19/2034	—	—
CCP_OIS. R CHF-SARON-OIS-COMPO		0.75%	12/18/2034	(2,877)	—
CCP_OIS._R CHF-SARON-OIS-COMPO		0.75%	12/18/2034	46,222	(204,168)
CCP_OIS. R CHF-SARON-OIS-COMPO		0.50%	12/18/2026	(117,991)	15,057
CCP_OIS._R CHF-SARON-OIS-COMPO		0.50%	12/18/2026	—	(45,765)
GALDERMA GROUP AG				(97,165)	113,159
KOC HOLDING AS				(151,829)	118,441
TURKIYE GOVERNMENT BOND		17.80%	7/13/2033	(125,854)	115,972
BAE SYSTEMS PLC				(902,720)	972,582
CCP_OIS. R GBP-SONIA-COMPOUND		5.25%	3/20/2026	—	—
CCP_OIS._R GBP-SONIA-COMPOUND		5.25%	3/20/2026	705,922	(647,266)
CCP_OIS. P GBP-SONIA-COMPOUND		3.75%	9/18/2029	—	—
CCP_OIS._P GBP-SONIA-COMPOUND		3.75%	9/18/2029	63,509	(60,240)
CCP_OIS. R GBP-SONIA-COMPOUND		3.50%	9/18/2034	(18,418)	13,790
CCP_OIS._R GBP-SONIA-COMPOUND		3.50%	9/18/2034	—	—
CCP_OIS. P GBP-SONIA-COMPOUND		3.50%	9/18/2034	—	—
CCP_OIS._P GBP-SONIA-COMPOUND		3.50%	9/18/2034	13,696	(1,205)
CCP_OIS. P GBP-SONIA-COMPOUND		3.75%	9/18/2027	—	21,379
CCP_OIS._P GBP-SONIA-COMPOUND		3.75%	9/18/2027	133,646	(60,274)

(Continued)

THE CITIGROUP PENSION PLAN

Schedule H, Line 4i – Schedule of Assets (Acquired and Disposed of Within the Year)

EIN: 52-1568099 ; Plan 020

Year Ended December 31, 2024

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost of acquisition	Proceeds from disposition
CCP_OIS. R GBP-SONIA-COMPOUND		4.25%	9/26/2026	$ —	$ —
CCP_OIS._R GBP-SONIA-COMPOUND		4.25%	9/26/2026	276	(3,973)
CCP_OIS. R GBP-SONIA-COMPOUND		3.75%	9/18/2029	(11,523)	—
CCP_OIS._R GBP-SONIA-COMPOUND		3.75%	9/18/2029	—	(3,171)
CCP_OIS. P GBP-SONIA-COMPOUND		3.75%	6/19/2034	(1,273)	—
CCP_OIS._P GBP-SONIA-COMPOUND		3.75%	6/19/2034	—	(4,955)
CCP_OIS. P GBP-SONIA-COMPOUND		3.75%	6/19/2029	—	—
CCP_OIS._P GBP-SONIA-COMPOUND		3.75%	6/19/2029	28,956	(166,761)
CCP_OIS. P GBP-SONIA-COMPOUND		4.25%	6/19/2026	—	—
CCP_OIS._P GBP-SONIA-COMPOUND		4.25%	6/19/2026	156,342	(134,955)
CCP_IRS. R GBP-SONIA-COMPOUND		3.70%	3/28/2034	—	—
CCP_IRS._R GBP-SONIA-COMPOUND		3.70%	3/28/2034	—	(4,877)
CCP_OIS. R GBP-SONIA-COMPOUND		4.50%	6/28/2026	(8,930)	—
CCP_OIS._R GBP-SONIA-COMPOUND		4.50%	6/28/2026	272	(5,921)
CCP_OIS. P GBP-SONIA-COMPOUND		5.20%	6/20/2024	—	—
CCP_OIS._P GBP-SONIA-COMPOUND		5.20%	6/20/2024	—	(2,098)
CCP_OIS. R GBP-SONIA-COMPOUND		3.75%	6/19/2034	(4,976)	6,714
CCP_OIS._R GBP-SONIA-COMPOUND		3.75%	6/19/2034	—	—
CCP_OIS. P GBP-SONIA-COMPOUND		4.00%	9/18/2026	—	10,295
CCP_OIS._P GBP-SONIA-COMPOUND		4.00%	9/18/2026	226,475	(30,738)
CCP_OIS. R GBP-SONIA-COMPOUND		4.25%	12/18/2026	(575)	—
CCP_OIS._R GBP-SONIA-COMPOUND		4.25%	12/18/2026	—	(5,366)
CCP_OIS. P GBP-SONIA-COMPOUND		4.25%	9/26/2026	(13,787)	8,834
CCP_OIS._P GBP-SONIA-COMPOUND		4.25%	9/26/2026	—	—
CCP_OIS._P GBP-SONIA-COMPOUND		4.00%	12/18/2027	—	—
CCP_OIS. P GBP-SONIA-COMPOUND		3.75%	12/18/2034	(1,852)	—
CCP_OIS._P GBP-SONIA-COMPOUND		3.75%	12/18/2034	24,357	(5,311)
CCP_OIS. R GBP-SONIA-COMPOUND		3.75%	12/18/2029	—	1,611
CCP_OIS._R GBP-SONIA-COMPOUND		3.75%	12/18/2029	5,359	—
CCP_OIS. P GBP-SONIA-COMPOUND		4.00%	12/18/2027	(236,003)	275,367
CCP_OIS. P GBP-SONIA-COMPOUND		4.00%	12/18/2026	(434,389)	291,809
CCP_OIS._P GBP-SONIA-COMPOUND		4.00%	12/18/2026	115,881	(156,290)
CCP_OIS. P GBP-SONIA-COMPOUND		4.25%	12/18/2026	(17,439)	15,117
CCP_OIS._P GBP-SONIA-COMPOUND		4.25%	12/18/2026	—	(83)
CRODA INTERNATIONAL PLC				(388,858)	376,372
THAMES WATER UTILITIES FI REGS		7.13%	4/30/2031	(1,114,837)	1,014,833
NATIONAL GRID PLC				—	40,256
LONG GILT FUTURE (ICF)				—	67,878
LONG GILT FUTURE (ICF)				—	116,764
LONG GILT FUTURE (ICF)				—	191,164
3MO EURO EURIBOR FUTURE (ICF)				—	(249)
3MO EURO EURIBOR FUTURE (ICF)				—	44,621
ICE 3MTH SONIA FUTURE (ICF)				—	(124,957)
ICE 3MTH SONIA FUTURE (ICF)				—	141,039
GOLD CIRCUIT ELECTRONICS LTD				(139,819)	106,263
M31 TECHNOLOGY CORP				(94,394)	61,143
SILERGY CORP				(212,630)	165,779
HISENSE HOME APPLIANCES GROUP				(132,439)	102,195
NARI TECHNOLOGY CO LTD				(138,548)	129,925
HUAMING POWER EQUIPMENT CO LTD				(163,801)	173,680
ZHONGJI INNOLIGHT CO LTD				(249,140)	232,937
SHANGHAI BOCHU ELECTRONIC TECH				(124,366)	96,920
BEIJING ROBOROCK TECHNOLOGY CO				(151,764)	122,235
YIFENG PHARMACY CHAIN CO LTD				(119,812)	86,265
WEICHAI POWER CO LTD				(173,502)	137,116
LI AUTO INC				(191,665)	141,893
CIPLA LTD/INDIA				(126,571)	111,767
GMR AIRPORTS INFRASTRUCTURE LT				(149,890)	138,138
MANKIND PHARMA LTD				(100,291)	88,373
NESTLE INDIA LTD				(181,900)	227,666
DISCO CORP				(357,388)	348,828
MITSUBISHI UFJ FINANCIAL GROUP				(406,685)	365,004
CCP_OIS. R JPY-TONA-OIS-COMPOU		0.50%	6/19/2029	(205,108)	519,357
CCP_OIS._R JPY-TONA-OIS-COMPOU		0.50%	6/19/2029	—	—
CCP_OIS. R JPY-TONA-OIS-COMPOU		0.50%	9/18/2029	(832,038)	462,925
CCP_OIS._R JPY-TONA-OIS-COMPOU		0.50%	9/18/2029	—	(7)
CCP_OIS. R JPY-TONA-OIS-COMPOU		0.51%	8/13/2026	—	9,440
CCP_OIS._R JPY-TONA-OIS-COMPOU		0.51%	8/13/2026	—	—

(Continued)

THE CITIGROUP PENSION PLAN

Schedule H, Line 4i – Schedule of Assets (Acquired and Disposed of Within the Year)

EIN: 52-1568099 ; Plan 020

Year Ended December 31, 2024

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost of acquisition	Proceeds from disposition
CCP_OIS. R JPY-TONA-OIS-COMPOU		0.75%	12/18/2029	$ (11,909)	$ 61,114
CCP_OIS._R JPY-TONA-OIS-COMPOU		0.75%	12/18/2029	367,676	(81,573)
CCP_OIS. R JPY-TONA-OIS-COMPOU		0.50%	12/18/2026	(21,484)	58,272
CCP_OIS._R JPY-TONA-OIS-COMPOU		0.50%	12/18/2026	—	—
MONOTARO CO LTD				(7,008)	7,091
JPN 10Y BOND FUTURE (OSE)				—	300,547
JPN 10Y BOND FUTURE (OSE)				—	(143,282)
JPN 10Y BOND FUTURE (OSE)				—	18,186
SHINHAN FINANCIAL GROUP CO LTD				(319,575)	277,789
HANWHA INDUSTRIAL SOLUTIONS CO				(48,144)	38,105
RUSSIAN FEDERAL BOND - OFZ		6.90%	5/23/2029	(14,442)	14,442
EGYPT TREASURY BILLS		0.00%	3/18/2025	(132,340)	145,290
CURY CONSTRUTORA E INCORPORADO				(106,694)	76,083
BRAZIL LETRAS DO TESOURO NACIO		0.00%	1/1/2026	(73,575)	75,682
CCP_IRS. P MXN-TIIE 28D CME		9.40%	5/23/2034	—	25,711
CCP_IRS._P MXN-TIIE 28D CME		9.40%	5/23/2034	—	—
AMAYA/FLUTTER COV-LT TLB3		0.00%	11/25/2030	(59,551)	59,700
T-MOBILE USA INC		3.70%	5/8/2032	(1,452,799)	1,477,759
JPY/USD SPOT OPTION 2024				16,598	(9,245)
MXN/USD SPOT OPTION 2024				26,312	(87,403)
MXN/USD SPOT OPTION 2024				5,471	(738)
MXN/USD SPOT OPTION 2024				(8,195)	2,644
CHILE GOVERNMENT INTERNATIONAL		4.95%	1/5/2036	(354,819)	375,920
CCP_OIS. P CAD-CORRA-OIS-COMPO		3.25%	3/20/2034	—	—
CCP_OIS._P CAD-CORRA-OIS-COMPO		3.25%	3/20/2034	5,820	(2,393)
CCP_OIS. R CAD-CORRA-OIS-COMPO		3.75%	3/20/2026	(31,400)	23,172
CCP_OIS._R CAD-CORRA-OIS-COMPO		3.75%	3/20/2026	—	—
CCP_OIS. P CAD-CORRA-OIS-COMPO		3.75%	9/26/2026	(23,285)	35,974
CCP_OIS._P CAD-CORRA-OIS-COMPO		3.75%	9/26/2026	—	—
CCP_OIS. P CAD-CORRA-OIS-COMPO		3.50%	6/19/2034	(25,566)	11,445
CCP_OIS._P CAD-CORRA-OIS-COMPO		3.50%	6/19/2034	16,400	—
CCP_OIS. R CAD-CORRA-OIS-COMPO		4.00%	6/28/2026	(9,003)	—
CCP_OIS._R CAD-CORRA-OIS-COMPO		4.00%	6/28/2026	—	(20,682)
CCP_OIS. P CAD-CORRA-OIS-COMPO		4.25%	6/19/2026	(173,617)	241,864
CCP_OIS._P CAD-CORRA-OIS-COMPO		4.25%	6/19/2026	—	—
CCP_OIS. P CAD-CORRA-OIS-COMPO		3.50%	9/18/2026	(22)	98,035
CCP_OIS._P CAD-CORRA-OIS-COMPO		3.50%	9/18/2026	351,317	(94,442)
CCP_OIS. P CAD-CORRA-OIS-COMPO		3.25%	9/18/2034	(1,229)	81,341
CCP_OIS._P CAD-CORRA-OIS-COMPO		3.25%	9/18/2034	64,274	—
CCP_OIS. P CAD-CORRA-OIS-COMPO		3.00%	9/18/2029	(8,806)	44,469
CCP_OIS._P CAD-CORRA-OIS-COMPO		3.00%	9/18/2029	—	—
CCP_OIS. R CAD-CORRA-OIS-COMPO		3.25%	12/18/2034	—	—
CCP_OIS._R CAD-CORRA-OIS-COMPO		3.25%	12/18/2034	4,823	(1,943)
CCP_OIS. P CAD-CORRA-OIS-COMPO		3.75%	12/18/2026	(56,577)	66,703
CCP_OIS._P CAD-CORRA-OIS-COMPO		3.75%	12/18/2026	—	—
CCP_OIS._P CAD-CORRA-OIS-COMPO		3.25%	12/18/2029	—	—
CCP_OIS. P CAD-CORRA-OIS-COMPO		3.25%	12/18/2034	(50,094)	29,834
CCP_OIS._P CAD-CORRA-OIS-COMPO		3.25%	12/18/2034	—	—
CCP_OIS. P CAD-CORRA-OIS-COMPO		3.25%	12/18/2029	(391,406)	410,432
CCP_OIS. P CAD-CORRA-OIS-COMPO		3.50%	12/18/2026	(190,977)	168,881
CCP_OIS._P CAD-CORRA-OIS-COMPO		3.50%	12/18/2026	—	—
CCP_OIS. P CAD-CORRA-OIS-COMPO		2.75%	3/19/2035	—	—
CCP_OIS._P CAD-CORRA-OIS-COMPO		2.75%	3/19/2035	11,897	(6,570)
CCP_IRS. R NOK-NIBOR-BBG 6M CM		4.00%	6/19/2034	—	—
CCP_IRS._R NOK-NIBOR-BBG 6M CM		4.00%	6/19/2034	42,465	(52,081)
CCP_IRS. P NOK-NIBOR-BBG 6M CM		4.50%	6/19/2026	(262,255)	114,790
CCP_IRS._P NOK-NIBOR-BBG 6M CM		4.50%	6/19/2026	—	—
CCP_IRS. R NOK-NIBOR-BBG 6M CM		3.75%	9/18/2034	—	—
CCP_IRS._R NOK-NIBOR-BBG 6M CM		3.75%	9/18/2034	13,553	(46,155)
CCP_IRS. P NOK-NIBOR-BBG 6M CM		4.25%	9/18/2026	(68,334)	310,372
CCP_IRS._P NOK-NIBOR-BBG 6M CM		4.25%	9/18/2026	24,994	—
CCP_IRS. R NOK-NIBOR-BBG 6M CM		3.50%	12/18/2034	(47,806)	62,234
CCP_IRS._R NOK-NIBOR-BBG 6M CM		3.50%	12/18/2034	6,834	—
CCP_IRS. P NOK-NIBOR-BBG 6M CM		3.75%	12/18/2026	(56,874)	10,966
CCP_IRS._P NOK-NIBOR-BBG 6M CM		3.75%	12/18/2026	154,869	(189,413)
CCP_IRS. R NOK-NIBOR-BBG 6M CM		3.75%	12/18/2026	(10,899)	32,025
CCP_IRS._R NOK-NIBOR-BBG 6M CM		3.75%	12/18/2026	—	—
CCP_IRS. P SEK-STIBOR-SIDE 3M		2.75%	9/18/2029	(109,582)	118,450

(Continued)

THE CITIGROUP PENSION PLAN
Schedule H, Line 4i – Schedule of Assets (Acquired and Disposed of Within the Year)
EIN: 52-1568099 ; Plan 020
Year Ended December 31, 2024

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost of acquisition	Proceeds from disposition
CCP_IRS._P SEK-STIBOR-SIDE 3M		2.75%	9/18/2029	$ —	$ —
CCP_IRS. P SEK-STIBOR-SIDE 3M		3.00%	9/18/2026	(306,725)	586,292
CCP_IRS._P SEK-STIBOR-SIDE 3M		3.00%	9/18/2026	—	—
CCP_IRS. P SEK-STIBOR-SIDE 3M		2.75%	9/18/2034	(70,470)	107,290
CCP_IRS._P SEK-STIBOR-SIDE 3M		2.75%	9/18/2034	—	—
CCP_IRS. R SEK-STIBOR-SIDE 3M		2.75%	6/19/2034	—	11,787
CCP_IRS._R SEK-STIBOR-SIDE 3M		2.75%	6/19/2034	58,572	(2,051)
CCP_IRS. P SEK-STIBOR-SIDE 3M		3.25%	6/19/2026	(285,567)	212,108
CCP_IRS._P SEK-STIBOR-SIDE 3M		3.25%	6/19/2026	—	—
CCP_IRS. P SEK-STIBOR-SIDE 3M		2.75%	6/19/2034	—	5,134
CCP_IRS._P SEK-STIBOR-SIDE 3M		2.75%	6/19/2034	2,618	—
CCP_IRS. P SEK-STIBOR-SIDE 3M		2.00%	12/18/2026	(63,656)	33,707
CCP_IRS._P SEK-STIBOR-SIDE 3M		2.00%	12/18/2026	16,791	(18,138)
CCP_IRS. P SEK-STIBOR-SIDE 3M		2.00%	12/18/2029	—	10,810
CCP_IRS._P SEK-STIBOR-SIDE 3M		2.00%	12/18/2029	216,191	(85,424)
CCP_IRS. P SEK-STIBOR-SIDE 3M		2.25%	12/18/2034	(653)	—
CCP_IRS._P SEK-STIBOR-SIDE 3M		2.25%	12/18/2034	55,002	(9,555)
CCP_IRS. R SEK-STIBOR-SIDE 3M		2.00%	12/18/2026	—	—
CCP_IRS._R SEK-STIBOR-SIDE 3M		2.00%	12/18/2026	33,257	(58,073)
CCP_OIS. P EUR-EUROSTR-COMPOUN		2.50%	12/12/2025	—	—
CCP_OIS._P EUR-EUROSTR-COMPOUN		2.50%	12/12/2025	16,051	(88,748)
CCP_OIS. P EUR-EUROSTR-COMPOUN		2.37%	1/19/2034	—	82,862
CCP_IRS. R EUR-EURIBOR-REUTERS		2.54%	1/19/2034	(17,803)	—
CCP_IRS._R EUR-EURIBOR-REUTERS		2.54%	1/19/2034	—	(92,404)
CCP_OIS._P EUR-EUROSTR-COMPOUN		2.37%	1/19/2034	16,095	—
CCP_IRS. P EUR-EURIBOR-REUTERS		3.25%	3/20/2026	(21,679)	7,926
CCP_IRS._P EUR-EURIBOR-REUTERS		3.25%	3/20/2026	—	—
CCP_IRS._R EUR-EURIBOR 6M CME		3.25%	3/20/2026	2,411	(149)
CCP_IRS. R EUR-EURIBOR 6M CME		3.25%	3/20/2026	—	—
CCP_IRS. R EUR-EURIBOR-REUTERS		2.65%	1/8/2034	—	—
CCP_IRS._R EUR-EURIBOR-REUTERS		2.65%	1/8/2034	—	(10,630)
CCP_OIS. R EUR-EUROSTR-COMPOUN		2.25%	9/18/2026	(728,496)	568,149
CCP_OIS._R EUR-EUROSTR-COMPOUN		2.25%	9/18/2026	—	—
CCP_IRS. P EUR-EURIBOR-REUTERS		2.50%	9/18/2034	—	81,185
CCP_IRS._P EUR-EURIBOR-REUTERS		2.50%	9/18/2034	238,138	—
CCP_IRS. R EUR-EURIBOR-REUTERS		2.50%	9/18/2054	—	—
CCP_IRS._R EUR-EURIBOR-REUTERS		2.50%	9/18/2054	7,189	(271,103)
CCP_OIS. P EUR-EUROSTR-COMPOUN		2.25%	9/18/2026	—	—
CCP_OIS._P EUR-EUROSTR-COMPOUN		2.25%	9/18/2026	30,642	(25,910)
CCP_IRS. R EUR-EURIBOR-REUTERS		3.00%	9/26/2026	(1)	—
CCP_IRS._R EUR-EURIBOR-REUTERS		3.00%	9/26/2026	169	(15,807)
CCP_IRS. R EUR-EURIBOR-REUTERS		2.82%	6/26/2029	—	332
CCP_IRS._R EUR-EURIBOR-REUTERS		2.82%	6/26/2029	—	—
CCP_IRS. P EUR-EURIBOR-REUTERS		2.75%	3/5/2034	—	11,198
CCP_IRS._P EUR-EURIBOR-REUTERS		2.75%	3/5/2034	—	—
CCP_IRS. P EUR-EURIBOR-REUTERS		2.76%	3/4/2034	—	11,526
CCP_IRS._P EUR-EURIBOR-REUTERS		2.76%	3/4/2034	—	—
CCP_IRS. P EUR-EURIBOR-REUTERS		2.75%	9/18/2034	(208,559)	268,498
CCP_IRS._P EUR-EURIBOR-REUTERS		2.75%	9/18/2034	—	—
CCP_IRS. R EUR-EURIBOR-REUTERS		2.50%	9/18/2054	—	—
CCP_IRS._R EUR-EURIBOR-REUTERS		2.50%	9/18/2054	208,250	(207,011)
CCP_OIS. P EUR-EUROSTR-COMPOUN		2.47%	4/12/2029	—	—
CCP_OIS._P EUR-EUROSTR-COMPOUN		2.47%	4/12/2029	3,774	(105,797)
CCP_OIS. P EUR-EUROSTR-COMPOUN		2.82%	3/19/2026	—	—
CCP_OIS._P EUR-EUROSTR-COMPOUN		2.82%	3/19/2026	47,942	(119,213)
CCP_OIS. P EUR-EUROSTR-COMPOUN		3.00%	6/19/2026	(121,830)	89,692
CCP_OIS._P EUR-EUROSTR-COMPOUN		3.00%	6/19/2026	—	—
CCP_OIS. P EUR-EUROSTR-COMPOUN		3.88%	6/12/2024	—	—
CCP_OIS._P EUR-EUROSTR-COMPOUN		3.88%	6/12/2024	—	(5,744)
CCP_IRS. P EUR-EURIBOR-REUTERS		3.00%	6/19/2034	(275,890)	162,296
CCP_IRS._P EUR-EURIBOR-REUTERS		3.00%	6/19/2034	—	—
CCP_IRS. R EUR-EURIBOR-REUTERS		3.00%	6/28/2026	(9,456)	14,954
CCP_IRS._R EUR-EURIBOR-REUTERS		3.00%	6/28/2026	—	—
CCP_IRS. R EUR-EURIBOR-REUTERS		2.75%	6/19/2054	—	—
CCP_IRS._R EUR-EURIBOR-REUTERS		2.75%	6/19/2054	318,919	(202,847)
CCP_OIS. R EUR-EUROSTR-COMPOUN		3.00%	6/19/2026	(45,787)	83,031
CCP_OIS._R EUR-EUROSTR-COMPOUN		3.00%	6/19/2026	104,670	(161,418)
CCP_IRS. P EUR-EURIBOR-REUTERS		2.77%	4/16/2029	—	11,679

(Continued)

THE CITIGROUP PENSION PLAN

Schedule H, Line 4i – Schedule of Assets (Acquired and Disposed of Within the Year)

EIN: 52-1568099 ; Plan 020

Year Ended December 31, 2024

Security description	Principal amount/units	Interest rate percentage	Maturity date	Cost of acquisition	Proceeds from disposition
CCP_IRS._P EUR-EURIBOR-REUTERS		2.77%	4/16/2029	$ —	$ —
CCP_IRS. P EUR-EURIBOR-REUTERS		2.86%	4/24/2029	—	22,148
CCP_IRS._P EUR-EURIBOR-REUTERS		2.86%	4/24/2029	—	—
CCP_IRS. P EUR-EURIBOR-REUTERS		2.71%	4/24/2030	(44,225)	442,619
CCP_IRS. R EUR-EURIBOR-REUTERS		2.74%	4/24/2035	(2,457)	—
CCP_IRS._P EUR-EURIBOR-REUTERS		2.71%	4/24/2030	—	—
CCP_IRS._R EUR-EURIBOR-REUTERS		2.74%	4/24/2035	25,705	(369,695)
CCP_IRS. R EUR-EURIBOR-REUTERS		2.98%	4/24/2026	(4,023)	—
CCP_IRS._R EUR-EURIBOR-REUTERS		2.98%	4/24/2026	8,149	(103,895)
CCP_IRS. P EUR-EURIBOR-REUTERS		2.77%	4/29/2034	—	11,799
CCP_IRS._P EUR-EURIBOR-REUTERS		2.77%	4/29/2034	—	—
CCP_IRS. P EUR-EURIBOR-REUTERS		2.95%	6/12/2029	—	17,402
CCP_IRS._P EUR-EURIBOR-REUTERS		2.95%	6/12/2029	—	—
CCP_IRS. R EUR-EURIBOR-REUTERS		2.71%	8/6/2034	—	—
CCP_IRS._R EUR-EURIBOR-REUTERS		2.71%	8/6/2034	—	(16,908)
CCP_OIS. P EUR-EUROSTR-COMPOUN		2.24%	4/12/2029	—	9,197
CCP_OIS._P EUR-EUROSTR-COMPOUN		2.24%	4/12/2029	1,564	—
CCP_IRS. P EUR-EURIBOR-REUTERS		3.00%	9/26/2026	(25,520)	21,677
CCP_IRS._P EUR-EURIBOR-REUTERS		3.00%	9/26/2026	—	—
CCP_IRS. R EUR-EURIBOR-REUTERS		2.65%	8/14/2029	—	—
CCP_IRS._R EUR-EURIBOR-REUTERS		2.65%	8/14/2029	—	(9,102)
CCP_IRS. R EUR-EURIBOR-REUTERS		2.70%	8/13/2029	—	—
CCP_IRS._R EUR-EURIBOR-REUTERS		2.70%	8/13/2029	—	(5,900)
CCP_IRS. R EUR-EURIBOR-REUTERS		2.59%	8/19/2034	—	—
CCP_IRS._R EUR-EURIBOR-REUTERS		2.59%	8/19/2034	—	(8,531)
CCP_IRS. R EUR-EURIBOR-REUTERS		2.58%	8/29/2034	—	—
CCP_IRS._R EUR-EURIBOR-REUTERS		2.58%	8/29/2034	—	(5,276)
CCP_OIS. R EUR-EUROSTR-COMPOUN		2.50%	12/18/2026	—	—
CCP_OIS._R EUR-EUROSTR-COMPOUN		2.50%	12/18/2026	1,708,179	(1,643,739)
CCP_OIS. P EUR-EUROSTR-COMPOUN		2.50%	12/18/2026	(229,716)	258,999
CCP_OIS._P EUR-EUROSTR-COMPOUN		2.50%	12/18/2026	—	—
CCP_IRS. P EUR-EURIBOR-REUTERS		3.00%	12/18/2026	(50,128)	69,076
CCP_IRS._P EUR-EURIBOR-REUTERS		3.00%	12/18/2026	—	—
CCP_IRS. R EUR-EURIBOR-REUTERS		2.50%	12/18/2034	—	—
CCP_IRS._R EUR-EURIBOR-REUTERS		2.50%	12/18/2034	207,150	(191,373)
CCP_IRS. R EUR-EURIBOR-REUTERS		2.25%	12/18/2054	(8,682)	40,731
CCP_IRS._R EUR-EURIBOR-REUTERS		2.25%	12/18/2054	79,052	(263,384)
CCP_IRS. P EUR-EURIBOR-REUTERS		2.50%	12/18/2034	(119,333)	78,118
CCP_IRS._P EUR-EURIBOR-REUTERS		2.50%	12/18/2034	—	(186)
CCP_IRS. P EUR-EURIBOR-REUTERS		2.50%	12/18/2029	(115,725)	256,024
CCP_IRS._P EUR-EURIBOR-REUTERS		2.50%	12/18/2029	—	—
CCP_OIS. P EUR-EUROSTR-COMPOUN		2.50%	12/18/2029	(339,097)	291,085
CCP_OIS._P EUR-EUROSTR-COMPOUN		2.50%	12/18/2029	—	—
CCP_IRS. R EUR-EURIBOR-REUTERS		2.39%	10/1/2034	—	—
CCP_IRS._R EUR-EURIBOR-REUTERS		2.39%	10/1/2034	—	(1,096)
CCP_IRS. R EUR-EURIBOR-REUTERS		2.36%	10/7/2029	—	—
CCP_IRS._R EUR-EURIBOR-REUTERS		2.36%	10/7/2029	—	(4,974)
				$ (301,013,898)	$ 305,448,010

See accompanying independent auditors' report.

(Continued)

THE CITIGROUP PENSION PLAN

Schedule H, Line 4j – Schedule of Reportable Transactions

EIN: 52-1568099; Plan 020

Year Ended December 31, 2024

Description of assets	Total value of purchases	Total value of sales	Cost of assets	Net gain (loss) on sale
Single transactions:				
None				
Series transactions:				
Cash equivalents and short-term investments:				
Collective US Gov't STIF 15	$ 3,295,301,337	$ —	$ 3,295,301,337	$ —
Collective US Gov't STIF 15	—	3,233,827,999	3,233,827,999	—

See accompanying independent auditors' report.

THE CITIGROUP PENSION PLAN

Schedule G, Part I – Schedule of Fixed Income Obligations in Default or Classified as Uncollectible

EIN: 52-1568099 ; Plan 020

December 31, 2024

Identity of obligor	Original amount of obligation	Amount received during reporting year		Unpaid balance at end of year	Detailed description of loan or bond	Amount overdue	
		Principal	Interest			Principal	Interest
Esc Lehman Brth Hld	$ 2,500,000	$ 2,872	$ —	$ 2,500,000	Esc Lehman Brth Hld 0.000% 05/02/2018 DD 04/24/08	$ —	$ —
Lehman Brth Hld (Rici) Escrow	500,000	—	—	500,000	Lehman Brth Hld (Rici) Escrow 0.000% 05/11/2038 DD 05/09/08	—	—

Records are being maintained by the investment managers for each of the overdue fixed income obligations listed above. The investment managers monitor obligations in default for potential future collections.

See accompanying independent auditors' report.

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26a

Schedule of Active Participant Data as of January 1, 2024

Number and average plan compensation limited by IRC §401(a)(17) distributed by attained age and attained years of credited service[1]

Attained Age		Attained Years of Credited Service										
		<1	1 to 4	5 to 9	10 to 14	15 to 19	20 to 24	25 to 29	30 to 34	35 to 39	40 & up	Total
<25	Count	0	0	0	0	0	0	0	0	0	0	0
	Average Earnings *	0	0	0	0	0	0	0	0	0	0	0
25 to 29	Count	0	0	0	0	0	0	0	0	0	0	0
	Average Earnings *	0	0	0	0	0	0	0	0	0	0	0
30 to 34	Count	0	1	0	0	0	0	0	0	0	0	1
	Average Earnings *	0	N/A	0	0	0	0	0	0	0	0	N/A
35 to 39	Count	1	270	9	0	0	0	0	0	0	0	280
	Average Earnings *	N/A	N/A	N/A	0	0	0	0	0	0	0	N/A
40 to 44	Count	0	1,086	577	15	0	0	0	0	0	0	1,678
	Average Earnings *	0	N/A	N/A	N/A	0	0	0	0	0	0	N/A
45 to 49	Count	2	1,094	1,314	358	10	3	0	1	0	0	2,782
	Average Earnings *	N/A	N/A	N/A	N/A	N/A	N/A	0	N/A	0	0	N/A
50 to 54	Count	3	992	1,222	807	329	21	17	20	6	0	3,417
	Average Earnings *	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	0	N/A
55 to 59	Count	3	692	943	669	602	305	44	75	54	8	3,395
	Average Earnings *	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
60 to 64	Count	1	554	636	512	485	455	158	64	87	61	3,013
	Average Earnings *	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
65 to 69	Count	0	217	208	175	139	176	94	38	21	27	1,095
	Average Earnings *	0	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	111,034	111,034
70 & up	Count	1	63	46	39	23	19	9	13	15	17	245
	Average Earnings *	N/A	N/A	N/A	N/A	N/A	N/A	N/A	0	0	0	82,802
Total	**Count**	**11**	**4,969**	**4,955**	**2,575**	**1,588**	**979**	**322**	**211**	**183**	**113**	**15,906**
	Average Earnings *	**N/A**	**N/A**	**N/A**	**N/A**	**N/A**	**N/A**	**N/A**	**49,749**	**87,149**	**94,534**	**85,625**

* Average Earnings is only shown for grandfathered participants that are continuing to accrue benefits. Earnings are only displayed for buckets with 20 or more active participants.

[1] Age and service for purposes of determining category are based on exact (not rounded) values.

Plan Name: Citigroup Pension Plan
EIN / PN: 52-1568099/020
Plan Sponsor: Citigroup Inc.
Valuation Date: January 1, 2024

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26a

Schedule of Active Participant Data as of January 1, 2024

Number and average account balance distributed by attained age and attained years of credited service[1]

Attained Age		Attained Years of Credited Service										
		<1	1 to 4	5 to 9	10 to 14	15 to 19	20 to 24	25 to 29	30 to 34	35 to 39	40 & up	Total
<25	Count	0	0	0	0	0	0	0	0	0	0	0
	Average Cash Balance	0	0	0	0	0	0	0	0	0	0	0
25 to 29	Count	0	0	0	0	0	0	0	0	0	0	0
	Average Cash Balance	0	0	0	0	0	0	0	0	0	0	0
30 to 34	Count	0	1	0	0	0	0	0	0	0	0	1
	Average Cash Balance	0	0	0	0	0	0	0	0	0	0	0
35 to 39	Count	1	270	9	0	0	0	0	0	0	0	280
	Average Cash Balance	0	1,576	0	0	0	0	0	0	0	0	1,643
40 to 44	Count	0	1,086	577	15	0	0	0	0	0	0	1,678
	Average Cash Balance	0	3,106	7,014	0	0	0	0	0	0	0	4,493
45 to 49	Count	2	1,094	1,314	358	10	3	0	1	0	0	2,782
	Average Cash Balance	0	5,223	12,561	15,336	0	0	0	0	0	0	10,022
50 to 54	Count	3	992	1,222	807	329	21	17	20	6	0	3,417
	Average Cash Balance	0	7,948	19,847	25,125	25,108	23,648	0	10,669	0	0	18,027
55 to 59	Count	3	692	943	669	602	305	44	75	54	8	3,395
	Average Cash Balance	0	9,706	25,581	37,310	40,375	38,188	16,683	21,375	39,074	0	28,438
60 to 64	Count	1	554	636	512	485	455	158	64	87	61	3,013
	Average Cash Balance	0	10,549	28,792	43,032	51,007	56,946	55,290	31,366	53,210	70,124	38,662
65 to 69	Count	0	217	208	175	139	176	94	38	21	27	1,095
	Average Cash Balance	0	11,769	35,717	50,349	68,296	78,214	81,901	53,030	68,480	102,279	51,111
70 & up	Count	1	63	46	39	23	19	9	13	15	17	245
	Average Cash Balance	0	15,343	37,744	54,972	67,280	0	0	0	0	0	38,881
Total	**Count**	**11**	**4,969**	**4,955**	**2,575**	**1,588**	**979**	**322**	**211**	**183**	**113**	**15,906**
	Average Cash Balance	**0**	**6,737**	**19,463**	**32,557**	**43,138**	**54,277**	**54,461**	**31,375**	**47,516**	**68,288**	**23,639**

[1] Age and service for purposes of determining category are based on exact (not rounded) values.

Plan Name: Citigroup Pension Plan
EIN / PN: 52-1568099/020
Plan Sponsor: Citigroup Inc.
Valuation Date: January 1, 2024

SCHEDULE SB ATTACHMENTS

Schedule SB, Part V
Statement of Actuarial Assumptions/Methods

Economic assumptions	ERISA Funding Valuation	
	Not Reflecting Stabilization	Reflecting Stabilization
Discount rate, lump sum rate, and annuity conversion rate as of January 1:	**24-month average segment rates published Jan 2024**	**24-month average segment rates published Jan 2024, reflecting ARPA corridors**
Segment Period Years	Rate	Rate
1 – 4.99	4.37%	4.75%
5 – 19.99	4.96%	4.96%
20+	4.95%	5.59%
Return on assets	N/A	5.70%[1]
Annual rates of increase		
• **Compensation:**		
– Legacy Citibank, Citistreet and SSB grandfathered employees	3.00%	3.00%
– Other grandfathered employees	4.00%	4.00%
• **Interest crediting rate**		
– CB1 and CB2 interest crediting rate is fixed at 6%, 5% minimum for Citistreet[2]	3.96%	4.28%
• **Social Security wage base**	3.00%	3.00%
• **Statutory limits on compensatior and benefits**[3]	N/A	2.50%

The return on assets shown above is net of investment expenses and administrative expenses assumed to be paid from the trust.

1 Under the selected Actuarial Value of Assets method, the expected return on plan assets is set equal to the lesser of the expected return on plan assets and the 3rd segment rate (for years 20+) for any year.

2 The interest crediting rate is set based upon the discount rate less 100 basis points for Pension Cost and ASC 960 and based upon the average of the 2nd and 3rd segment rates less 100 basis points for the ERISA funding valuation.

3 For purposes of maximum deductible contributions only.

SCHEDULE SB ATTACHMENTS

As permitted by law, rates reflecting stabilization are used to determine the funding target and target normal cost, and thus the minimum required contribution under IRC §430 for the plan. Because these assumptions are subject to a corridor based on average interest rates over a 25-year period, they may differ from (and currently are higher than) current market interest rates, and may be inconsistent with other economic assumptions used in the valuation.

Demographic assumptions

Mortality

For ERISA funding, separate rates for non-annuitants (based on Pri-2012 “Employees” table without collar or amount adjustments and then projected forward with generational projection using adjusted Scale MP-2021 and annuitants (based on Pri-2012 “Healthy Annuitants” table (participants and beneficiaries combined) without collar or amount adjustments, projected forward with generational projection using adjusted Scale MP-2021. The rate of future mortality improvement at any age for any year beginning on or after the valuation date is capped at 0.78%.

2024 IRS prescribed unisex table for 417(e) lump sum/annuity conversion.

Termination

Rates varying by age and service

Representative termination rates

Percentage leaving during the year	
Attained age	Rate
30	0.125
35	0.100
40	0.075
45	0.075
50+	0.075

SCHEDULE SB ATTACHMENTS

Disability

The rates at which participants become disabled by age are shown below:

Percentage assumed to become disabled during the year		
Attained Age	Males	Females
35	.0016	.0016
40	.0023	.0023
45	.0039	.0039
50	.0053	.0053
55	.0090	.0090
60	.0128	.0128

Retirement

Rates varying by age, average age 62

The rates at which participants retire by age are shown below:

Percentage retiring during the year	
Age	Rate
55	0.075
56	0.075
57	0.075
58	0.075
59	0.075
60	0.075
61	0.075
62	0.115
63	0.115
64	0.115
65	0.250
66	0.250
67	0.250
68	0.250
69	0.250
70	1.000

Administrative expenses

- **Contributions** — Loading equal to 0.25% of the beginning of year Fair Value of Plan Assets included in Target Normal Cost for non-investment related expenses.

Percent married — 85% of males; 50% of females. Used to value pre-retirement surviving spouse benefits and in determining the optional forms expected to be elected at commencement.

Spouse age — Wives three years younger than husbands.

SCHEDULE SB ATTACHMENTS

Covered pay	Assumed plan compensation for the year beginning on the valuation date was determined as the prior year's reported pensionable earnings increased at the assumed salary increase rate.
Loads	Not applicable
Benefits valued under the automatic cost of living adjustment	
• Travelers Insurance	2.50% annual increases
• All others	Not applicable
New or rehired employees	It was assumed there will be no new or rehired employees.
Benefit commencement dates and Form of payment	
• **Deferred vested benefit**	For non-grandfathered benefits, 1% immediate single life annuity; 9% immediate lump sum; 9% deferred to age 65 single life annuity; and 81% deferred to age 65 lump sum; All other participants: 5% immediate lump sum; 32% deferred to age 65 single life annuity; and 63% deferred to age 65 lump sum.
• **Retirement benefit**	For non-grandfathered participants, 5% immediate single life annuity; 45% immediate lump sum; 5% deferred to age 65 single life annuity; 45% deferred to age 65 lump sum. For grandfathered participants, a single life annuity, commencing immediately.
Cash flow	
• **Timing of benefit payments**	Benefit payments are assumed to be made uniformly throughout the year. Annuity payments are payable monthly at the beginning of the month and lump sum payments are payable on date of decrement.
Funding policy	For the Pension Plan, Citigroup's funding policy is to contribute an amount equal to the minimum required contribution (and to avoid benefit restrictions and/or an "at-risk" status). Citigroup considers each year whether to contribute additional amounts (e.g., to reach certain funded status thresholds, to minimize PBGC premiums, avoid ERISA 4010 filings or meet other requirements).

SCHEDULE SB ATTACHMENTS

Actuarial Methods – Contributions

Measurement date	First day of plan year
Funding target	Present value of accrued benefits The IRC 430 regulations describe the required methodology for attributing benefits among Funding Target, current year Target Normal Cost, and future years' Target Normal Costs for disability benefits, Social Security benefits, death benefits and other ancillary benefits.
Target Normal Cost	Present value of benefits expected to accrue during plan year plus plan-related expenses expected to be paid from plan assets during plan year
Actuarial value of assets	Average of the fair market value of assets on the valuation date and the two immediately preceding valuation dates, adjusted for contributions, benefits, administrative expenses and expected earnings (with such expected earnings limited as described in IRS Notice 2009-22). The average asset value must be within 10% of market value, including discounted contributions receivable (discounted using the effective interest rate for the 2023 plan year.)
Benefits not valued	All benefits described in the Plan Provisions section of this report were valued. WTW has reviewed the plan provisions with Citigroup and, based on that review, is not aware of any other significant benefits required to be valued that were not.

Sources of Data and Other Information

Citigroup through its third-party administrators, furnished participant data and claims data as of 1/1/2024. Information on assets, contributions and plan provisions was supplied by the plan sponsor. Data were reviewed for reasonableness and consistency, but no audit was performed. Based on discussions with the plan sponsor, assumptions or estimates were made when data were not available, and the data was adjusted to reflect any significant events that occurred between the date the data was collected and the measurement date. In consultation with and approved by Citigroup, the 2024 data action plans document the assumptions made for any missing data.

We are not aware of any errors or omissions in the data that would have a significant effect on the results of our calculations.

SCHEDULE SB ATTACHMENTS

Assumptions Rationale - Significant Economic Assumptions

Discount rate – Contributions	The basis chosen was selected by the plan sponsor from among choices prescribed by law, all of which are based on observed market data over certain periods of time.
Expected return on plan assets	We understand that the expected return on assets assumption reflects the plan sponsor's estimate of future experience for trust asset returns, reflecting the plan's current asset allocation and any expected changes during the current plan year, current market conditions and the plan sponsor's expectations for future market conditions. The analysis was informed by analysis of historical data, benchmarking data, economists' forecasts and recent trends for CPI, GDP growth, and real returns on the various classes of assets held by the trust. Willis Towers Watson's determination that this assumption does not significantly conflict with what would be reasonable is informed by Willis Towers Watson's Expected Return Estimator model and historical active management premiums experienced by the trust.
Cash balance interest crediting rate	The plan credits interest to cash balance accounts using the 30-year Treasury rate. The plan sponsor has selected an expected future 30-year Treasury rate of 1% less than the discount rate for Pension Cost and the average of the 2nd and 3rd segment rates less 100 basis points for Contributions. After examining historical variability in this rate, we believe that the selected assumptions do not significantly conflict with what would be reasonable based on future expectations for this rate.
Annuity and lump sum conversion rate	Because the plan conversion basis makes use of IRC 417(e)(3) rates, which are based on high quality corporate bond rates, the conversion basis is set equal to the assumed discount rate as of the applicable measurement date. We believe that the selected assumptions do not significanly conflict with what would be reasonable based on current and historical values for these rates.
Rates of increase in compensation, National Average Wages (NAW), CPI, and plan administrative expenses	Assumed increases were chosen as an estimate of future experience and are based on observed experience with input from the plan sponsor as appropriate. We believe the assumptions selected do not significantly conflict with what would be reasonable.

SCHEDULE SB ATTACHMENTS

Assumptions Rationale - Significant Demographic Assumptions

Healthy Mortality – Contributions	Assumptions used for funding purposes are as prescribed by IRC §430(h).
Termination	Termination rates were based on an experience study conducted in 2021-2022, with annual consideration of whether any conditions have changed that would be expected to produce different results in the future. Assumed termination rates differ by age and service because of observed differences in termination rates by age and service. For the reasons discussed above, we believe the assumptions selected do not significantly conflict with what would be reasonable.
Disability	Disability rates were established based on a prior experience study, with annual consideration of whether any conditions have changed that would be expected to produce different results in the future. We believe the assumptions selected do not significantly conflict with what would be reasonable.
Retirement	Retirement rates were based on an experience study conducted in 2021-2022, with annual consideration of whether any conditions have changed that would be expected to produce different results in the future. We believe the assumptions selected do not significantly conflict with what would be reasonable.

Benefit commencement date for deferred benefits:

• Preretirement death benefit	Surviving spouses are assumed to begin benefits at the earliest permitted commencement date because ERISA requires benefits to start then unless the spouse elects to defer. We believe the assumptions selected do not significantly conflict with what would be reasonable.
• Deferred vested benefit	Deferred vested participants are assumed to begin benefits at normal retirement date based on an analysis of actual commencement patterns. We believe the assumptions selected do not significantly conflict with what would be reasonable.

SCHEDULE SB ATTACHMENTS

Form of payment

The percentage of non-grandfathered retiring participants assumed to take lump sums is based on observed experience.
For grandfathered participants, the assumption of a single life annuity is utilized because none of the alternative forms of payment reflect an additional subsidy. We believe the assumptions selected do not significantly conflict with what would be reasonable.

Marital Assumptions

- Percent married

The assumed percentage married is based on historical data for the legacy populations. For the reasons discussed above, we believe the assumptions selected do not significantly conflict with what would be reasonable.

- Spouse age

The assumed age difference for spouses is based on general population statistics on the age difference for married individuals of retirement age. For the reasons discussed above, we believe the assumptions selected do not significantly conflict with what would be reasonable.

Prescribed Methods

Funding methods

The methods used for funding purposes as described in this Appendix, including the method of determining plan assets, are “prescribed methods set by law”, as defined in the actuarial standards of practice (ASOPs). These methods are required by IRC §430, or were selected by the plan sponsor from a range of methods permitted by IRC §430.

SCHEDULE SB ATTACHMENTS

Changes in Assumptions and Methods Since Last Year

Contributions

The interest rate and lump sum / annuity conversion rate, which is based on the IRS-prescribed 24-month average segment rates (published by the IRS in January 2024 and based on the 24 month period ending in the preceding December), subject to the interest rate corridors of ARPA, changed as follows:

	January 1, 2023	**January 1, 2024**
Years	Seg Rate	Seg Rate
1 to 4.99	4.75%	4.75%
5 to 19.99	5.00%	4.96%
20 and after	5.74%	5.59%

The interest crediting rate decreased from 4.37% to 4.28% for all “P” balances to reflect market conditions as of the latest measurement date. Note that the interest crediting rate remained at 6% for all CB1 and CB2 balances.

The mortality table was updated as required by IRC §430.

The mortality table used for annuity / lump sum conversions changed from the IRS 2023 Prescribed 417(e)(3) Application Mortality (Unisex) table to the IRS 2024 Prescribed 417(e)(3) Application Mortality (Unisex) table.

PBGC

The interest rate and lump sum / annuity conversion rate, which is based on the IRS-prescribed 24-month average segment rates (published by the IRS in January 2024 and based on the 24 month period ending in the preceding December), changed as follows:

	January 1, 2023	**January 1, 2024**
Years	Seg Rate	Seg Rate
1 to 4.99	2.13%	4.37%
5 to 19.99	3.62%	4.96%
20 and after	3.93%	4.95%

The assumed interest crediting rate increased from 2.78% to 3.96% for all “P” balances to reflect market conditions as of the latest measurement date. Note that the assumed interest crediting rate remained at 6% for all CB1 and CB2 balances.

The mortality table was updated as required by IRC §430.

The mortality table used for annuity / lump sum conversions changed from the IRS 2023 Prescribed 417(e)(3) Application Mortality (Unisex) table to the IRS 2024 Prescribed 417(e)(3) Application Mortality (Unisex) table.

SCHEDULE SB ATTACHMENTS

Schedule SB – Statement by Enrolled Actuary

Plan Sponsor	Citigroup Inc.
EIN/PN	52-1568099/020
Plan Name	Citigroup Pension Plan
Valuation Date	January 1, 2024
Enrolled Actuary	Jay Mitchell
Enrollment Number	23-05718

The actuarial assumptions that are not mandated by IRC § 430 and regulations, represent the enrolled actuary's best estimate of anticipated experience under the plan, subject to the following conditions:

The actuarial valuation, on which the information in this Schedule SB is based, has been prepared in reliance upon the employee and financial data furnished by the plan administrator and the trustee. The enrolled actuary has not made a rigorous check of the accuracy of this information but has accepted it after reviewing it and concluding it is reasonable in relation to similar information furnished in previous years. The amounts of contributions and dates paid shown in Item 18 of Schedule SB were listed in reliance on information provided by the plan administrator and/or trustee.

Plan Name	**The Citigroup Pension Plan**
Plan Sponsor EIN	**52-1568099**
ERISA Plan No.	**020**
Plan Year End	**12/31/2024**

The required attachment noted below is included within the Accountant's Opinion attachment to the Form 5500 Schedule H, Part III, which consists of the entire Audit report issued by the Plan's Independent Qualified Public Accountant (IQPA).

Form/Schedule	Line Item	Description
5500 Schedule H	Line 4j	Schedule of Reportable Transactions

SCHEDULE SB (Form 5500)

Department of the Treasury
Internal Revenue Service

Department of Labor
Employee Benefits Security Administration

Pension Benefit Guaranty Corporation

Single-Employer Defined Benefit Plan Actuarial Information

This schedule is required to be filed under section 104 of the Employee Retirement Income Security Act of 1974 (ERISA) and section 6059 of the Internal Revenue Code (the Code).

▶ **File as an attachment to Form 5500 or 5500-SF.**

OMB No. 1210-0110

2024

This Form is Open to Public Inspection

For calendar plan year 2024 or fiscal plan year beginning 01/01/2024 and ending 12/31/2024

▶ **Round off amounts to nearest dollar.**

▶ **Caution:** A penalty of $1,000 will be assessed for late filing of this report unless reasonable cause is established.

A Name of plan
THE CITIGROUP PENSION PLAN

B Three-digit plan number (PN) ▶ 020

C Plan sponsor's name as shown on line 2a of Form 5500 or 5500-SF
CITIGROUP INC.

D Employer Identification Number (EIN)
52-1568099

E Type of plan: [X] Single [ ] Multiple-A [ ] Multiple-B

F Prior year plan size: [ ] 100 or fewer [ ] 101-500 [X] More than 500

Part I Basic Information

1 Enter the valuation date: Month 01 Day 01 Year 2024

2 Assets:

a Market value	**2a**	10,210,230,960
b Actuarial value	**2b**	10,810,626,526

3 Funding target/participant count breakdown

	(1) Number of participants	(2) Vested Funding Target	(3) Total Funding Target
a For retired participants and beneficiaries receiving payment	43,977	5,172,249,883	5,172,249,883
b For terminated vested participants	64,958	2,923,663,538	2,923,663,538
c For active participants	15,906	641,594,015	657,654,835
d Total	124,841	8,737,507,436	8,753,568,256

4 If the plan is in at-risk status, check the box and complete lines (a) and (b) [ ]

a Funding target disregarding prescribed at-risk assumptions	**4a**	
b Funding target reflecting at-risk assumptions, but disregarding transition rule for plans that have been in at-risk status for fewer than five consecutive years and disregarding loading factor	**4b**	

5 Effective interest rate	**5**	5.07%
6 Target normal cost		
a Present value of current plan year accruals	**6a**	1,542
b Expected plan-related expenses	**6b**	25,525,577
c Target normal cost	**6c**	25,527,119

Statement by Enrolled Actuary

To the best of my knowledge, the information supplied in this schedule and accompanying schedules, statements and attachments, if any, is complete and accurate. Each prescribed assumption was applied in accordance with applicable law and regulations. In my opinion, each other assumption is reasonable (taking into account the experience of the plan and reasonable expectations) and such other assumptions, in combination, offer my best estimate of anticipated experience under the plan.

SIGN HERE

Jay Mitchell JM
Signature of actuary

08/07/2025
Date

Jay Mitchell
Type or print name of actuary

2305718
Most recent enrollment number

Willis Towers Watson US LLC
Firm name

212-915-8888
Telephone number (including area code)

200 Liberty Street
Floor 6
New York NY 10281
Address of the firm

If the actuary has not fully reflected any regulation or ruling promulgated under the statute in completing this schedule, check the box and see instructions [ ]

Part II Beginning of Year Carryover and Prefunding Balances

		(a) Carryover balance	(b) Prefunding balance
7	Balance at beginning of prior year after applicable adjustments (line 13 from prior year)	2,567,865,206	0
8	Portion elected for use to offset prior year's funding requirement (line 35 from prior year)	25,385,021	0
9	Amount remaining (line 7 minus line 8)	2,542,480,185	0
10	Interest on line 9 using prior year's actual return of 9.51%	241,789,866	0
11	Prior year's excess contributions to be added to prefunding balance:		
	a Present value of excess contributions (line 38a from prior year)		0
	b(1) Interest on the excess, if any, of line 38a over line 38b from prior year Schedule SB, using prior year's effective interest rate of 5.13%		0
	b(2) Interest on line 38b from prior year Schedule SB, using prior year's actual return		0
	c Total available at beginning of current plan year to add to prefunding balance		0
	d Portion of (c) to be added to prefunding balance		0
12	Other reductions in balances due to elections or deemed elections	0	0
13	Balance at beginning of current year (line 9 + line 10 + line 11d – line 12)	2,784,270,051	0

Part III Funding Percentages

14	Funding target attainment percentage	**14**	91.69 %
15	Adjusted funding target attainment percentage	**15**	123.49 %
16	Prior year's funding percentage for purposes of determining whether carryover/prefunding balances may be used to reduce current year's funding requirement	**16**	121.17 %
17	If the current value of the assets of the plan is less than 70 percent of the funding target, enter such percentage	**17**	%

Part IV Contributions and Liquidity Shortfalls

18 Contributions made to the plan for the plan year by employer(s) and employees:

(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees	(a) Date (MM-DD-YYYY)	(b) Amount paid by employer(s)	(c) Amount paid by employees
			Totals ► 18(b)	0	18(c) 0

19 Discounted employer contributions – see instructions for small plan with a valuation date after the beginning of the year:

a Contributions allocated toward unpaid minimum required contributions from prior years.	**19a**	0
b Contributions made to avoid restrictions adjusted to valuation date	**19b**	0
c Contributions allocated toward minimum required contribution for current year adjusted to valuation date.	**19c**	0

20 Quarterly contributions and liquidity shortfalls:

a Did the plan have a "funding shortfall" for the prior year? ☒ Yes ☐ No

b If line 20a is "Yes," were required quarterly installments for the current year made in a timely manner? ☒ Yes ☐ No

c If line 20a is "Yes," see instructions and complete the following table as applicable:

Liquidity shortfall as of end of quarter of this plan year

(1) 1st	(2) 2nd	(3) 3rd	(4) 4th
0	0	0	0

Part V Assumptions Used to Determine Funding Target and Target Normal Cost

21 Discount rate:

a Segment rates:

1st segment:	2nd segment:	3rd segment:	
4.75 %	4.96 %	5.59%	☐ N/A, full yield curve used

b Applicable month (enter code)	**21b**	0
22 Weighted average retirement age	**22**	62

23 Mortality table(s) (see instructions) ☐ Prescribed - combined ☒ Prescribed - separate ☐ Substitute

Part VI Miscellaneous Items

24 Has a change been made in the non-prescribed actuarial assumptions for the current plan year? If "Yes," see instructions regarding required attachment. ☐ Yes ☒ No

25 Has a method change been made for the current plan year? If "Yes," see instructions regarding required attachment. ☐ Yes ☒ No

26 Demographic and benefit information

a Is the plan required to provide a Schedule of Active Participants? If "Yes," see instructions regarding required attachment. ☒ Yes ☐ No

b Is the plan required to provide a projection of expected benefit payments? If "Yes," see instructions regarding required attachment ☒ Yes ☐ No

27 If the plan is subject to alternative funding rules, enter applicable code and see instructions regarding attachment	**27**	

Part VII Reconciliation of Unpaid Minimum Required Contributions For Prior Years

28 Unpaid minimum required contributions for all prior years	**28**	0
29 Discounted employer contributions allocated toward unpaid minimum required contributions from prior years (line 19a)	**29**	0
30 Remaining amount of unpaid minimum required contributions (line 28 minus line 29)	**30**	0

Part VIII Minimum Required Contribution For Current Year

31 Target normal cost and excess assets (see instructions):

a Target normal cost (line 6c)	**31a**	25,527,119
b Excess assets, if applicable, but not greater than line 31a	**31b**	0

32 Amortization installments:

	Outstanding Balance	Installment
a Net shortfall amortization installment	0	0
b Waiver amortization installment	0	0

33 If a waiver has been approved for this plan year, enter the date of the ruling letter granting the approval (Month _____ Day _____ Year _____) and the waived amount	**33**	
34 Total funding requirement before reflecting carryover/prefunding balances (lines 31a - 31b + 32a + 32b - 33)	**34**	25,527,119

	Carryover balance	Prefunding balance	Total balance
35 Balances elected for use to offset funding requirement	25,527,119	0	25,527,119

36 Additional cash requirement (line 34 minus line 35)	**36**	0
37 Contributions allocated toward minimum required contribution for current year adjusted to valuation date (line 19c)	**37**	0

38 Present value of excess contributions for current year (see instructions)

a Total (excess, if any, of line 37 over line 36)	**38a**	0
b Portion included in line 38a attributable to use of prefunding and funding standard carryover balances	**38b**	0
39 Unpaid minimum required contribution for current year (excess, if any, of line 36 over line 37)	**39**	0
40 Unpaid minimum required contributions for all years	**40**	0

Part IX Pension Funding Relief Under the American Rescue Plan Act of 2021 (See Instructions)

41 If an election was made to use the extended amortization rule for a plan year beginning on or before December 31, 2021, check the box to indicate the first plan year for which the rule applies. ☐ 2019 ☐ 2020 ☒ 2021

SCHEDULE SB ATTACHMENTS

Schedule SB – Statement by Enrolled Actuary

Plan Sponsor	Citigroup Inc.
EIN/PN	52-1568099/020
Plan Name	Citigroup Pension Plan
Valuation Date	January 1, 2024
Enrolled Actuary	Jay Mitchell
Enrollment Number	23-05718

The actuarial assumptions that are not mandated by IRC § 430 and regulations, represent the enrolled actuary's best estimate of anticipated experience under the plan, subject to the following conditions:

The actuarial valuation, on which the information in this Schedule SB is based, has been prepared in reliance upon the employee and financial data furnished by the plan administrator and the trustee. The enrolled actuary has not made a rigorous check of the accuracy of this information but has accepted it after reviewing it and concluding it is reasonable in relation to similar information furnished in previous years. The amounts of contributions and dates paid shown in Item 18 of Schedule SB were listed in reliance on information provided by the plan administrator and/or trustee.

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 22
Description of Weighted Average Retirement Age
as of January 1, 2024

(1) Assumed Retirement Age	(2) Expected Number of Actives	(3) Probability of Retirement	(4) Expected Number of Retirees	(5) = (1)*(4)
55	1,000,000	0.075	75,000	4125000
56	925,000	0.075	69,375	3885000
57	855,625	0.075	64,172	3657797
58	791,453	0.075	59,359	3442821
59	732,094	0.075	54,907	3239517
60	677,187	0.075	50,789	3047342
61	626,398	0.075	46,980	2865771
62	579,418	0.115	66,633	4131252
63	512,785	0.115	58,970	3715128
64	453,815	0.115	52,189	3340077
65	401,626	0.250	100,407	6526424
66	301,220	0.250	75,305	4970123
67	225,915	0.250	56,479	3784071
68	169,436	0.250	42,359	2880412
69	127,077	0.250	31,769	2192078
70	95,308	1.000	95,308	6671543
			1,000,000	62,474,357

Weighted Average of Assumed Retirement Age = 62
(Sum of column (5)/Sum of column (4))

Plan Name: Citigroup Pension Plan
EIN / PN: 52-1568099/020
Plan Sponsor: Citigroup Inc.
Valuation Date: January 1, 2024

SCHEDULE SB ATTACHMENTS

Schedule SB, Part V
Statement of Actuarial Assumptions/Methods

Economic assumptions	ERISA Funding Valuation	
	Not Reflecting Stabilization	Reflecting Stabilization
Discount rate, lump sum rate, and annuity conversion rate as of January 1:	**24-month average segment rates published Jan 2024**	**24-month average segment rates published Jan 2024, reflecting ARPA corridors**
Segment Period Years	Rate	Rate
1 – 4.99	4.37%	4.75%
5 – 19.99	4.96%	4.96%
20+	4.95%	5.59%
Return on assets	N/A	5.70%[1]
Annual rates of increase		
• **Compensation:**		
– Legacy Citibank, Citistreet and SSB grandfathered employees	3.00%	3.00%
– Other grandfathered employees	4.00%	4.00%
• **Interest crediting rate**		
– CB1 and CB2 interest crediting rate is fixed at 6%, 5% minimum for Citistreet[2]	3.96%	4.28%
• **Social Security wage base**	3.00%	3.00%
• **Statutory limits on compensatior and benefits**[3]	N/A	2.50%

The return on assets shown above is net of investment expenses and administrative expenses assumed to be paid from the trust.

1 Under the selected Actuarial Value of Assets method, the expected return on plan assets is set equal to the lesser of the expected return on plan assets and the 3rd segment rate (for years 20+) for any year.

2 The interest crediting rate is set based upon the discount rate less 100 basis points for Pension Cost and ASC 960 and based upon the average of the 2nd and 3rd segment rates less 100 basis points for the ERISA funding valuation.

3 For purposes of maximum deductible contributions only.

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As permitted by law, rates reflecting stabilization are used to determine the funding target and target normal cost, and thus the minimum required contribution under IRC §430 for the plan. Because these assumptions are subject to a corridor based on average interest rates over a 25-year period, they may differ from (and currently are higher than) current market interest rates, and may be inconsistent with other economic assumptions used in the valuation.

Demographic assumptions

Mortality

For ERISA funding, separate rates for non-annuitants (based on Pri-2012 “Employees” table without collar or amount adjustments and then projected forward with generational projection using adjusted Scale MP-2021 and annuitants (based on Pri-2012 “Healthy Annuitants” table (participants and beneficiaries combined) without collar or amount adjustments, projected forward with generational projection using adjusted Scale MP-2021. The rate of future mortality improvement at any age for any year beginning on or after the valuation date is capped at 0.78%.

2024 IRS prescribed unisex table for 417(e) lump sum/annuity conversion.

Termination

Rates varying by age and service

Representative termination rates

Percentage leaving during the year	
Attained age	Rate
30	0.125
35	0.100
40	0.075
45	0.075
50+	0.075

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Disability

The rates at which participants become disabled by age are shown below:

Percentage assumed to become disabled during the year		
Attained Age	Males	Females
35	.0016	.0016
40	.0023	.0023
45	.0039	.0039
50	.0053	.0053
55	.0090	.0090
60	.0128	.0128

Retirement

Rates varying by age, average age 62

The rates at which participants retire by age are shown below:

Percentage retiring during the year	
Age	Rate
55	0.075
56	0.075
57	0.075
58	0.075
59	0.075
60	0.075
61	0.075
62	0.115
63	0.115
64	0.115
65	0.250
66	0.250
67	0.250
68	0.250
69	0.250
70	1.000

Administrative expenses

- **Contributions** — Loading equal to 0.25% of the beginning of year Fair Value of Plan Assets included in Target Normal Cost for non-investment related expenses.

Percent married — 85% of males; 50% of females. Used to value pre-retirement surviving spouse benefits and in determining the optional forms expected to be elected at commencement.

Spouse age — Wives three years younger than husbands.

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Covered pay	Assumed plan compensation for the year beginning on the valuation date was determined as the prior year's reported pensionable earnings increased at the assumed salary increase rate.
Loads	Not applicable
Benefits valued under the automatic cost of living adjustment	
• Travelers Insurance	2.50% annual increases
• All others	Not applicable
New or rehired employees	It was assumed there will be no new or rehired employees.
Benefit commencement dates and Form of payment	
• **Deferred vested benefit**	For non-grandfathered benefits, 1% immediate single life annuity; 9% immediate lump sum; 9% deferred to age 65 single life annuity; and 81% deferred to age 65 lump sum; All other participants: 5% immediate lump sum; 32% deferred to age 65 single life annuity; and 63% deferred to age 65 lump sum.
• **Retirement benefit**	For non-grandfathered participants, 5% immediate single life annuity; 45% immediate lump sum; 5% deferred to age 65 single life annuity; 45% deferred to age 65 lump sum. For grandfathered participants, a single life annuity, commencing immediately.
Cash flow	
• **Timing of benefit payments**	Benefit payments are assumed to be made uniformly throughout the year. Annuity payments are payable monthly at the beginning of the month and lump sum payments are payable on date of decrement.
Funding policy	For the Pension Plan, Citigroup's funding policy is to contribute an amount equal to the minimum required contribution (and to avoid benefit restrictions and/or an "at-risk" status). Citigroup considers each year whether to contribute additional amounts (e.g., to reach certain funded status thresholds, to minimize PBGC premiums, avoid ERISA 4010 filings or meet other requirements).

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Actuarial Methods – Contributions

Measurement date	First day of plan year
Funding target	Present value of accrued benefits The IRC 430 regulations describe the required methodology for attributing benefits among Funding Target, current year Target Normal Cost, and future years' Target Normal Costs for disability benefits, Social Security benefits, death benefits and other ancillary benefits.
Target Normal Cost	Present value of benefits expected to accrue during plan year plus plan-related expenses expected to be paid from plan assets during plan year
Actuarial value of assets	Average of the fair market value of assets on the valuation date and the two immediately preceding valuation dates, adjusted for contributions, benefits, administrative expenses and expected earnings (with such expected earnings limited as described in IRS Notice 2009-22). The average asset value must be within 10% of market value, including discounted contributions receivable (discounted using the effective interest rate for the 2023 plan year.)
Benefits not valued	All benefits described in the Plan Provisions section of this report were valued. WTW has reviewed the plan provisions with Citigroup and, based on that review, is not aware of any other significant benefits required to be valued that were not.

Sources of Data and Other Information

Citigroup through its third-party administrators, furnished participant data and claims data as of 1/1/2024. Information on assets, contributions and plan provisions was supplied by the plan sponsor. Data were reviewed for reasonableness and consistency, but no audit was performed. Based on discussions with the plan sponsor, assumptions or estimates were made when data were not available, and the data was adjusted to reflect any significant events that occurred between the date the data was collected and the measurement date. In consultation with and approved by Citigroup, the 2024 data action plans document the assumptions made for any missing data.

We are not aware of any errors or omissions in the data that would have a significant effect on the results of our calculations.

SCHEDULE SB ATTACHMENTS

Assumptions Rationale - Significant Economic Assumptions

Discount rate – Contributions	The basis chosen was selected by the plan sponsor from among choices prescribed by law, all of which are based on observed market data over certain periods of time.
Expected return on plan assets	We understand that the expected return on assets assumption reflects the plan sponsor's estimate of future experience for trust asset returns, reflecting the plan's current asset allocation and any expected changes during the current plan year, current market conditions and the plan sponsor's expectations for future market conditions. The analysis was informed by analysis of historical data, benchmarking data, economists' forecasts and recent trends for CPI, GDP growth, and real returns on the various classes of assets held by the trust. Willis Towers Watson's determination that this assumption does not significantly conflict with what would be reasonable is informed by Willis Towers Watson's Expected Return Estimator model and historical active management premiums experienced by the trust.
Cash balance interest crediting rate	The plan credits interest to cash balance accounts using the 30-year Treasury rate. The plan sponsor has selected an expected future 30-year Treasury rate of 1% less than the discount rate for Pension Cost and the average of the 2nd and 3rd segment rates less 100 basis points for Contributions. After examining historical variability in this rate, we believe that the selected assumptions do not significantly conflict with what would be reasonable based on future expectations for this rate.
Annuity and lump sum conversion rate	Because the plan conversion basis makes use of IRC 417(e)(3) rates, which are based on high quality corporate bond rates, the conversion basis is set equal to the assumed discount rate as of the applicable measurement date. We believe that the selected assumptions do not significanly conflict with what would be reasonable based on current and historical values for these rates.
Rates of increase in compensation, National Average Wages (NAW), CPI, and plan administrative expenses	Assumed increases were chosen as an estimate of future experience and are based on observed experience with input from the plan sponsor as appropriate. We believe the assumptions selected do not significantly conflict with what would be reasonable.

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Assumptions Rationale - Significant Demographic Assumptions

Healthy Mortality – Contributions	Assumptions used for funding purposes are as prescribed by IRC §430(h).
Termination	Termination rates were based on an experience study conducted in 2021-2022, with annual consideration of whether any conditions have changed that would be expected to produce different results in the future. Assumed termination rates differ by age and service because of observed differences in termination rates by age and service. For the reasons discussed above, we believe the assumptions selected do not significantly conflict with what would be reasonable.
Disability	Disability rates were established based on a prior experience study, with annual consideration of whether any conditions have changed that would be expected to produce different results in the future. We believe the assumptions selected do not significantly conflict with what would be reasonable.
Retirement	Retirement rates were based on an experience study conducted in 2021-2022, with annual consideration of whether any conditions have changed that would be expected to produce different results in the future. We believe the assumptions selected do not significantly conflict with what would be reasonable.

Benefit commencement date for deferred benefits:

• Preretirement death benefit	Surviving spouses are assumed to begin benefits at the earliest permitted commencement date because ERISA requires benefits to start then unless the spouse elects to defer. We believe the assumptions selected do not significantly conflict with what would be reasonable.
• Deferred vested benefit	Deferred vested participants are assumed to begin benefits at normal retirement date based on an analysis of actual commencement patterns. We believe the assumptions selected do not significantly conflict with what would be reasonable.

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Form of payment

The percentage of non-grandfathered retiring participants assumed to take lump sums is based on observed experience.
For grandfathered participants, the assumption of a single life annuity is utilized because none of the alternative forms of payment reflect an additional subsidy. We believe the assumptions selected do not significantly conflict with what would be reasonable.

Marital Assumptions

- Percent married

The assumed percentage married is based on historical data for the legacy populations. For the reasons discussed above, we believe the assumptions selected do not significantly conflict with what would be reasonable.

- Spouse age

The assumed age difference for spouses is based on general population statistics on the age difference for married individuals of retirement age. For the reasons discussed above, we believe the assumptions selected do not significantly conflict with what would be reasonable.

Prescribed Methods

Funding methods

The methods used for funding purposes as described in this Appendix, including the method of determining plan assets, are “prescribed methods set by law”, as defined in the actuarial standards of practice (ASOPs). These methods are required by IRC §430, or were selected by the plan sponsor from a range of methods permitted by IRC §430.

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Changes in Assumptions and Methods Since Last Year

Contributions

The interest rate and lump sum / annuity conversion rate, which is based on the IRS-prescribed 24-month average segment rates (published by the IRS in January 2024 and based on the 24 month period ending in the preceding December), subject to the interest rate corridors of ARPA, changed as follows:

	January 1, 2023	**January 1, 2024**
Years	Seg Rate	Seg Rate
1 to 4.99	4.75%	4.75%
5 to 19.99	5.00%	4.96%
20 and after	5.74%	5.59%

The interest crediting rate decreased from 4.37% to 4.28% for all “P” balances to reflect market conditions as of the latest measurement date. Note that the interest crediting rate remained at 6% for all CB1 and CB2 balances.

The mortality table was updated as required by IRC §430.

The mortality table used for annuity / lump sum conversions changed from the IRS 2023 Prescribed 417(e)(3) Application Mortality (Unisex) table to the IRS 2024 Prescribed 417(e)(3) Application Mortality (Unisex) table.

PBGC

The interest rate and lump sum / annuity conversion rate, which is based on the IRS-prescribed 24-month average segment rates (published by the IRS in January 2024 and based on the 24 month period ending in the preceding December), changed as follows:

	January 1, 2023	**January 1, 2024**
Years	Seg Rate	Seg Rate
1 to 4.99	2.13%	4.37%
5 to 19.99	3.62%	4.96%
20 and after	3.93%	4.95%

The assumed interest crediting rate increased from 2.78% to 3.96% for all “P” balances to reflect market conditions as of the latest measurement date. Note that the assumed interest crediting rate remained at 6% for all CB1 and CB2 balances.

The mortality table was updated as required by IRC §430.

The mortality table used for annuity / lump sum conversions changed from the IRS 2023 Prescribed 417(e)(3) Application Mortality (Unisex) table to the IRS 2024 Prescribed 417(e)(3) Application Mortality (Unisex) table.

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Schedule SB, Part V
Summary of Plan Provisions

Effective December 31, 2012, Citibank grandfathered participants whose pensionable earnings exceed $250,000 in any plan year, will have their accrued benefits frozen under the Citigroup Pension Plan as of the end of that year and all future benefits will be earned under the Citibank Pay Cap Plan, a non-qualified plan.

Effective July 1, 2015, a full lump sum option is available to Citibank grandfathered participants (Section C) and AFCC participants (Section G) for amounts under $200,000 if the participant does not have a nonqualified benefit payable from Citi. This new option is available to both current and future terminated participants.

On September 28, 2016, Citigroup completed a buy-out of its participating GR-1 contract with MetLife. The transaction was reflected during the third quarterly remeasurement for 2016.

On September 13, 2017, Citigroup completed a buyout of approximately 15,000 retirees with MetLife. As a result of the transaction, $257MM of PBO was released from the plan along with $269MM in corresponding assets. The transaction was reflected by Citigroup during Q3.

Effective November 1, 2017, Citigroup expanded the eligibility for a lump sum form of payment to include Shearson benefits (up to $200,000) and P3 cash balance account benefits (up to $200,000). No material change in liability is anticipated for these changes although as of year-end, the payment assumption for P3 balances was changed to 100% lump sum, consistent with other P-type cash balance account benefits.

Effective November 1, 2018, all Citigroup benefits are eligible to be received as a lump sum with exception for certain participants with nonqualified pension benefits.

Effective December 31, 2018 and each year-end thereafter, pension plan benefits were frozen for grandfathered participants earning pay in excess of $120,000 in the year to ensure ongoing compliance with IRC 401(a)(26) as plan size decreases.

Effective January 1, 2019, Citi harmonized optional forms of payment among all benefit groups by adding a 75% and 100% contingent annuitant form of payment to groups that did not previously have this option. A 50%, 75% and 100% contingent annuitant option was added for all groups that were part of lump sum expansion but did not previously allow for pre-retirement commencements. Additionally, the ability to add a non-spouse beneficiary for post-retirement survivor benefits was added.

On December 19, 2022 Citigroup completed a complete buy-out for participants who had previously had an annuity purchased from Prudential Insurance Company for benefits accrued through December 31, 1986. The transaction was reflected as of December 31, 2022.

With the exception of the above and increases in IRS pay and benefit limits for 2024, we are not aware of any plan amendments impacting the January 1, 2024 valuations.

Note: For terminations after 2007, 3 years of vesting service is required to receive a vested benefit under all plan formulas (5 years of vesting service is required for terminations before 2008).
In addition, immediate vesting was granted for all non-vested participants affected by the Salomon Smith Barney joint venture, effective May 31, 2009.

Plan Name:	Citigroup Pension Plan
EIN / PN:	52-1568099/020
Plan Sponsor:	Citigroup Inc.
Valuation Date:	January 1, 2024

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Plan provisions for cash balance plan formula ("P5") effective January 1, 2002 (section A)

Covered employees	Citibank, Travelers Group, Travelers Insurance Company, Associates First Capital Corporation (AFCC), California Federal Bank (Cal Fed) and Citistreet employees, with the exception of Citibank and AFCC grandfathered employees, and Citistreet employees hired prior to December 31, 2000.
Effective date	January 1, 2002.
Participation date	First of the month following the completion of one year of service.

Definitions

Vesting Service	Full and fractional years of service.
Credited service	One-twelfth of a year for each month in which compensated for one hour of service (only completed years count toward cash balance matrix).
Compensation	Base salary, overtime, bonuses and annual incentives paid, 401(k) and Section 125 deferrals, and commissions.
Normal retirement date	First of month coincident with or next following the attainment of age 65.
Accrued benefit	The Account Balance determined based on the Pay Credits and Interest Credits provided each year by the table below. Effective January 1, 2008, no future Pay Credits under this P5 formula will be credited to a participant's Account Balance with the exception of any participants disabled prior to 2008. <u>For Associates First Capital Corporation (i) plus (ii)</u>: (i) Frozen AFCC Retirement Plan benefit as of December 31, 2001 computed under Section F for AFCC employees. (ii) Account Balance determined based on Pay Credits (in the table below) through December 31, 2007 and Interest Credits provided each year. <u>For California Federal Bank (i) plus (ii)</u>: (i) Frozen Cal Fed Retirement Income Plan benefit, as described under Section H for Cal Fed employees. (ii) Account Balance determined based on Pay Credits (in the table below) through December 31, 2007 and Interest Credits provided each year.

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For Citibank and Travelers participants:
Account Balances under the prior plans were frozen at December 31, 2001 and the Account Balance after January 1, 2002 determined on Pay Credits (in the table below) through December 31, 2007 and Interest Credits provided each year.

	Percentage of total compensation credited to account			
Age	Less than 6 years of completed service	At least 6 but less than 11 years of completed service	At least 11 but less than 15 completed years of service	15 years of completed service or more
Up to Age 29	1.5%	2.0%		
30 to 34	2.0%	2.5%	3.0%	
35 to 39	2.5%	3.0%	3.5%	4.0%
40 to 44	3.0%	3.5%	4.0%	4.5%
45 to 49	3.5%	4.0%	4.5%	5.0%
50 to 54	4.0%	4.5%	5.0%	5.5%
55 and over	4.5%	5.0%	5.5%	6.0%

Annual credits are based on age and completed years of service as of December 31.

The minimum Pay Credit is equal to $500 for full-time employees.
A participant's final Account Balance shall be subject to the Minimum Account value as specified by Section 4.1(e) of the Plan (the fractional accrual benefit under IRC Section 411(b)(1)).

The interest rate for Interest Credits during a plan year is determined as the average yield of 30-year U.S. Treasury Bonds for the previous August.

Eligibility for benefits

Normal or late retirement — Retirement on the first day of any month following the attainment of age 65.

Early retirement — Retirement before Normal Retirement Date and on or after attainment of age 55 and completion of one year of Vesting Service.

Deferred vested termination — Termination of employment for reasons other than retirement, disability or death with 3 years of Vesting Service.

Disability — Termination of employment due to disablement with 3 years of Vesting Service or 29 months on Long-Term Disability.

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Preretirement survivor benefit	Termination of employment due to death. Benefits are fully vested upon death.

Benefits paid upon the following events

Normal or late retirement	Accrued benefit determined as of retirement date.
Early retirement	Accrued benefit determined as of early retirement date.
Deferred vested termination	Accrued benefit determined as of the date of termination.
Disability	Accrued benefit determined as of the date of disablement. For employees on Long-Term Disability (LTD), pay credits are continued for 29 months and 100% vesting granted after 29 months on LTD.
Death with preretirement survivor benefit	Accrued Benefit determined as of the date of death. 100% of cash balance account payable upon death.

Other

Forms of payment	The normal form of payment is a single life annuity for single participants and a 50% contingent annuity with the spouse as the designated beneficiary for married participants. Optional forms include a 1%, 50%, 75%, or 100% contingent annuity, a cash refund annuity, a level income option, and a single life annuity (for married participants). The normal form of payment is converted to an optional form using the applicable interest rates and mortality table as defined in Code Section 417(e). Participants can elect to receive benefits in the form of a lump sum distribution.
Maximum on benefits and pay	All benefits and pay for any calendar year may not exceed the maximum limitations for that year as defined by the Internal Revenue Code. The plan provides for increasing the dollar limits automatically as such changes become effective.

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Plan provisions for Citibuilder (section B)	
Effective date	Amended and restated effective January 1, 2000. The provisions under Section B only apply to benefits accrued through December 31, 2001.
Covered employees	Citibank U.S. employees and Citigroup Corporate employees with one year of service and Citistreet employees hired after December 31, 2000. Citibank employees age 45 or older with 5 years of service and whose age plus service equals at least 60 as of December 31, 1999 are covered under the final pay formula described under Section C.
Participation date	First of the month following the completion of one year of service.

Definitions	
Vesting service	Full and fractional years of service.
Credited service	One-twelfth of a year for each month in which compensated for one hour of service (only completed years count toward cash balance matrix).
Compensation	Base salary, overtime, bonuses and annual incentives paid, 401(k) and Section 125 deferrals, and commissions.
Normal retirement date	First of month coincident with or next following the attainment of age 65.
Accrued benefit	The sum of (i) or (ii) plus (iii), where (i) Frozen Citibank Retirement Plan benefit as of December 31, 1999 computed as described in Section C for Citibank employees. (ii) Frozen Account Balance as of December 31, 1999 computed as described in Section D for Citigroup corporate employees. (iii) Account Balance determined based on the Pay Credits and Interest Credits provided each year by the table below.

For all other employees, the Account Balance determined based on the Pay Credits and Interest Credits provided each year by the table below.

	Percentage of total compensation credited to account			
Age	Less than 6 years of completed service	At least 6 but less than 11 years of completed service	At least 11 but less than 15 completed years of service	15 years of completed service or more
Up to age 24	2.0%	2.0%		
25 to 29	2.5%	2.5%	2.5%	
30 to 34	3.0%	3.0%	3.0%	3.0%
35 to 39	4.0%	4.0%	4.0%	4.0%
40 to 44	4.0%	5.0%	5.0%	5.0%
45 to 49	4.0%	5.0%	6.0%	6.0%
50 and over	4.0%	5.0%	6.0%	7.0%

Annual credits are based on age and completed years of service as of December 31.

The minimum Pay Credit is equal to $500 for full-time employees.

The interest rate for Interest Credits during a plan year is determined as the average yield of 30-year U.S. Treasury Bonds for the previous August.

The cash balance account provided under Citibuilder is referred to as the “P4 Balance.” There was no opening balance established on the December 31, 1999 frozen accrued benefit for the Citibank employees.

Eligibility for benefits

Normal or late retirement — Retirement on the first day of any month following the attainment of age 65.

Early retirement — Retirement before normal retirement date and on or after attainment of age 55 and completion of one year of vesting service.

Deferred vested termination — Termination of employment for reasons other than retirement, disability or death with 5 years of vesting service.

Disability — Termination of employment due to disablement with 5 years of vesting service or 29 months on long-term disability.

Preretirement survivor benefit — Termination of employment due to death. Benefits are fully vested upon death.

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Benefits paid upon the following events

Normal or late retirement	Accrued benefit determined as of retirement date.
Early retirement	Cash balance account determined as of early retirement date for Citibuilder, payable as a lump sum or annuity. For benefits accrued through December 31, 1999, cash balance account increased with interest credits to Early Retirement Date for Travelers Corporate employees, payable as a lump sum or annuity. Frozen accrued benefit as of December 31, 1999 for Citibank employees reduced ½% for each month by which commencement precedes age 60, payable as a lump sum or annuity.
Disability	Accrued benefit determined as of the date of disablement. For employees on Long-Term Disability (LTD), pay credits are continued for 29 months and 100% vesting granted after 29 months on LTD.
Deferred vested termination	Accrued benefit determined as of the date of termination payable at 65.
Death with preretirement survivor benefit	Accrued benefit determined as of the date of death. 100% of cash balance account payable upon death.

Other

Forms of payment	The normal form of payment is a single life annuity for single participants and a 50% contingent annuity with the spouse as the designated beneficiary for married participants. Optional forms include a 1%, 50%, 75% or 100% contingent annuity, a cash refund annuity, a level income option, and a single life annuity (for married participants). The normal form of payment is converted to an optional form using the applicable interest rates and mortality table as defined in Code Section 417(e). Participants can elect to receive benefits in the form of a lump sum distribution. The lump sum value of the December 31, 1999 frozen accrued benefit for legacy Citibank employees is determined using the applicable interest rates and mortality table as defined in Code Section 417(e) and does not include any early retirement subsidy. In addition, participants may elect different payment options for the December 31, 1999 frozen accrued benefit and the cash balance benefit.

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Maximum on benefits and pay	All benefits and pay for any calendar year may not exceed the maximum limitations for that year as defined by the Internal Revenue Code. The plan provides for increasing the dollar limits automatically as such changes become effective.
MetLife annuity offset	Certain participants' benefits are offset by purchased annuities held under a group annuity contract with the Metropolitan Life Insurance Company. As of October 1, 1987, certain liabilities were settled based on full benefits for retirees and vested terminations, and reduced benefits for active participants, to be payable at normal retirement date.
Individual bank retirement plans	Certain grandfathered benefits (add-ons, offsets or minimums), provided under the prior individual bank retirement plans, were not valued. The impact of excluding these grandfathered benefits on the valuation results was determined to be immaterial.

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Plan provisions for grandfathered Citibank employees (section C)

Effective date	Amended and restated effective January 1, 2000. Amended December 31, 2012. Effective December 31, 2018 and each year-end thereafter, pension plan benefits are frozen for participants earning pay in excess of $120,000 in the year to ensure ongoing compliance with IRC 401(a)(26) as plan size decreases.
Covered employees	Citibank U.S. employees age 45 or older with at least 5 years of service and whose age plus service equals at least 60 as of December 31, 1999. (December 31, 2000 for Puerto Rico and Guam participants) Effective December 31, 2012, Citibank grandfathered participants whose pensionable earnings exceed $250,000 in any plan year will have their accrued benefits frozen under the Citigroup Pension Plan as of the end of that year, and all future benefits will be earned under the Citibank Supplemental ERISA Compensation Plan.
Participation date	First of the month following the completion of one year of Participation Service.

Definitions

Participation service	For regular employees, one-twelfth of a year for each month of employment. For temporary employees, 12-month period during which at least 1,000 hours are credited.
Vesting service	Prior to 1993: Employment years during which 1,000 or more hours of service are credited or during which employed for 6 months if regular work schedule is over 20 hours weekly. After 1992: Full and fractional years of service.
Credited service	One-twelfth of a year for each month in which compensated for one hour of service.
Compensation	Regular base annual rate of compensation excluding overtime, bonuses, annual incentives and commissions.
Average compensation	Compensation averaged over the highest paid 5 (not necessarily consecutive) years in the last 10 years of employment.
Primary Social Security	Estimated primary Social Security benefit payable at age 62 using actual pay history and assuming zero future earnings.

SCHEDULE SB ATTACHMENTS

Normal retirement date	First of month coincident with or next following the attainment of age 65.
Accrued benefit	2% of average compensation less 1-2/3% of primary Social Security times credited service up to 30 years; plus 3/4% of average compensation times credited service over 30 years but not in excess of 35 years.

Eligibility for benefits

Normal or late retirement	Retirement on the first day of any month following the attainment of age 65.
Early retirement	Retirement before normal retirement date and on or after attainment of age 55 and completion of one year of vesting service.
Deferred vested termination	Termination of employment for reasons other than retirement, disability or death with 5 years of vesting service.
Disability	Termination of employment due to disablement with 25 years of Credited Service or participation in the Citibank Long-Term Disability (LTD) plan.
Preretirement survivor benefit	Termination of employment due to death with 5 years of vesting service, or age 55 or age 50 with 15 years of credited service.

Benefits paid upon the following events

Normal or late retirement	Accrued benefit determined as of the retirement date.
Early retirement	Accrued benefit reduced ½% for each month by which commencement precedes age 60.
Disability	Accrued benefit determined as of the date of disablement and payable immediately. Temporary supplement payable until age 62, equal to 50% of the estimated Social Security benefit (100% if date of participation is prior to April 1, 1954). Disabled employees who participated in Citibank's LTD plan receive continued service accrued up to Normal Retirement Date or end of disablement, up to a maximum of 25 years of Credited Service.

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Deferred vested termination

Accrued benefit determined as of the normal retirement date reduced actuarially for commencement prior to age 65 as follows:

Age	Factor
55	.36
56	.40
57	.44
58	.48
59	.53
60	.59
61	.65
62	.72
63	.80
64	.89
65	1.00

Death with preretirement survivor benefit

For participants with 5 years of vesting service:

50% of accrued benefit actuarially adjusted for survivorship form and for early retirement.

For participants age 55 or age 50 with 15 years of credited service: 50% of the accrued benefit determined as of the normal retirement date, adjusted actuarially for the number of years in excess of 5 by which the spouse is younger or older than the participant (no adjustment for survivorship form or early commencement).

Other

Forms of payment

The normal form of payment is a single life annuity for single participants and a 50% contingent annuity with the spouse as the designated beneficiary for married participants.

Optional forms include a 1%, 50%, 75%, or 100% contingent annuity, a cash refund annuity, a level income option, and a single life annuity (for married participants). The normal form of payment is converted to an actuarially equivalent optional form based on the provisions in the plan document. For example, the conversion factor from a single life annuity to a 50% contingent annuity (with the beneficiary the same age as the participant) is 91.89% for participants under age 60, 89.50% for participants between age 60-65 and 87.64% for participants age 65 or older.

Effective November 1, 2018, a full lump sum option is available if the participant does not have a nonqualified benefit payable from

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	Citi. The lump sum is computed on a deferred to age 65 basis using the applicable 417(e) basis.
Maximum on benefits and pay	All benefits and pay for any calendar year may not exceed the maximum limitations for that year as defined by the Internal Revenue Code. The plan provides for increasing the dollar limits automatically as such changes become effective.
MetLife annuity offset	Certain participants' benefits are offset by purchased annuities held under a group annuity contract with the Metropolitan Life Insurance Company. As of October 1, 1987, certain liabilities were settled based on full benefits for retirees and vested terminations, and reduced benefits for active participants, to be payable at normal retirement date.
Individual bank retirement plans	Certain grandfathered benefits (add-ons, offsets or minimums), provided under the prior individual bank retirement plans were not valued. The impact of excluding these grandfathered benefits on the valuation results was determined to be immaterial.

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Plan provisions for former Travelers Group employees (section D)

Effective date

Amended and restated effective January 1, 2000. The provisions apply to benefits accrued through December 31, 2001.

Covered employees

Employees of Salomon Smith Barney, Shearson, American Health & Life, Consumer Finance, Travelers Bank, Primerica Financial Services, National Benefit Life Insurance Company and Investments.

Participation date

For full-time employees, first of the month following the completion of one year of service. For part-time employees, the January 1 or July 1 following the completion of 1,000 hours in the first year of employment.

Definitions

Vesting service

One year of vesting service for 1,000 hours worked in a calendar year.

Benefit service

Years and months worked. For part-time employees, one year is credited for each calendar year in which participant completes 1,000 hours.

Compensation

Base salary, overtime, bonuses and annual incentives earned, 401(k) and Section 125 deferrals, shift differential, and commissions.

Normal retirement date

First of month coincident with or next following the attainment of age 65.

Accrued benefit

The account balance determined based on the pay credits and Interest credits provided each year by the table below.

Attained age at December 31	Basic credit based on benefit service and age at December 31			Additional credit based only on age *
	0 to 5 years	6 to 14 years	15 or more years	Any service
34 or less	0.75%	1.25%	1.25%	1.00%
35 – 44	1.80%	2.00%	2.50%	1.00%
45 – 54	2.90%	3.50%	4.50%	2.50%
55 or older	4.00%	5.00%	7.00%	2.50%

* Additional credits based only on age apply to compensation in excess of the Social Security Wage Base.

Plan Name: Citigroup Pension Plan
EIN / PN: 52-1568099/020
Plan Sponsor: Citigroup Inc.
Valuation Date: January 1, 2024

The minimum pay credit is equal to $500 for full-time employees, prorated for the first year of participation.

The interest rate for interest credits during a calendar year is determined as the average yield of 30-year U.S. Treasury Bonds for the previous August, rounded to the nearest 0.1%.

The accrued benefit for Shearson participants consists of a benefit frozen as of July 31, 1993 under the prior Shearson pension plan (available in-service benefits at age 65), plus cash balance accruals after July 31, 1993.

The December 31, 1988 accrued benefit under the prior plans was converted to an opening account balance, using GAM 71 at 8.0%. The opening balance with interest through December 31, 1993, plus the additional cash balance accruals through December 31, 1993 are referred to as the "P1 balance" for all participants.

The cash balance account accrued after December 31, 1993 is referred to as the "P2 balance" for all participants, except for Smith Barney, whose account balance accrued after this date is referred to as the "P3 balance." Salomon and Shearson employees only have P3 balances.

P1 balance is payable as a lump sum, and 100% of the account balance is payable upon participant's death to surviving spouse. P2 balance is payable as a lump sum, and a REA death benefit is payable upon participant's death to surviving spouse. P3 balance is payable as an annuity or as a lump sum at any age, and a REA death benefit is payable upon participant's death to surviving spouse.

Eligibility for benefits

Normal or late retirement	Retirement on the first day of any month following the attainment of age 65.
Early retirement	Retirement before the normal retirement date and on or after both attaining age 55 and completing 5 years of vesting service.
Deferred vested termination	Termination of employment for reasons other than retirement or death with 5 years of vesting service or age 55 and 2 years of vesting service.
Preretirement survivor benefit	Termination of employment due to death with five years vesting service.
Disability	Participation in long-term disability plan for 6 months.

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Benefits paid upon the following events

Normal or late retirement	Accrued benefit determined as of normal retirement date.
Early retirement	Accrued benefit payable as a lump sum or as an annuity, actuarially reduced for early commencement (for P1 and P2 balances). Accrued benefit payable as an actuarially reduced annuity or lump sum at any age for Salomon Smith Barney and Shearson employees (for P3 balance). For Shearson employees with a frozen July 31, 1993 benefit: account balance is payable as described above (for P3 balance), plus, Shearson frozen annuity adjusted for early retirement based on the Shearson plan early retirement factors.
Deferred vested termination	Accrued benefit payable as an annuity or as a lump sum at any age (for P1, P2, and P3 balances).
Death with preretirement survivor benefit	50% of the accrued benefit payable as an annuity, actuarially adjusted for survivorship form and early retirement (for P2 and P3 balances). Accrued benefit payable as a 100% lump sum (for P1 balance).
Disability	Accrued benefit becomes 100% vested after 6 months in the long-term disability plan. The accrued benefit grows with interest credits only from date of disability until benefit commencement date.

Other

Forms of payment	The normal form of payment is a single life annuity for single participants and a 50% contingent annuity with the spouse as the designated beneficiary for married participants. Optional forms of payment include a 100% or 75% contingent annuity, a life annuity (for married participants) and a lump sum or life annuity with cash refund. The normal form of payment is converted to an optional form using the applicable interest rates and mortality table as defined in Code Section 417(e). For Shearson transfer participants with a frozen benefit as of July 31, 1993, actuarially equivalent optional forms of payment include a 100%, 75%, or 50% contingent annuity, a life annuity (for married participants), a 10-, 15-, or 20-year certain and life annuity, a 10-, 15-, or 20-year certain only annuity, a level income option, and a lump sum.

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Maximum on benefits and pay

All benefits and pay for any calendar year may not exceed the maximum limitations for that year as defined by the Internal Revenue Code. The plan provides for increasing the dollar limits automatically as such changes become effective.

Purchased annuities

For certain Commercial Credit Corporation employees, annuities were purchased from Prudential Insurance Company for benefits accrued through December 31, 1986. Citigroup completed a buyout of the contract in December 2022.

For certain Smith Barney employees, annuities were purchased from Metropolitan Life Insurance Company for benefits accrued through August 14, 1984. Pension liabilities attributable to these annuity contracts are excluded from the plan liabilities.

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Plan provisions for former Travelers Insurance employees (section E)

Effective date

Amended and restated effective January 1, 2000. Cash balance provisions under Section E only apply to benefits accrued through December 31, 2001.

Covered employees

Employees of Travelers Property Casualty, Travelers Life and Annuity, Copeland Associates, Aetna and The Travelers Insurance Company (TIC) and its participating subsidiaries.

Participation date

For full-time employees, the first of the month following the completion of one year of service. For part-time employees, the January 1 or July 1 following the completion of 1,000 hours in the first year of employment.

Definitions

Vesting service

One year of vesting service for 1,000 hours worked in a calendar year.

Benefit service

Years and months worked. For part-time employees one year is credited for each calendar year in which the participant completes 1,000 hours.

Compensation

Base salary, overtime, bonuses and annual incentives earned, 401(k) and Section 125 deferrals, shift differential, and commissions.

Normal retirement date

First of month coincident with or next following the attainment of age 65.

Accrued benefit

The account balance determined based on the pay credits and interest credits provided each year by the table below.

Attained age at December 31	Basic credit based on benefit service and age at December 31			Additional credit based only on age *
	0 to 5 years	6 to 14 years	15 or more years	Any service
34 or less	0.75%	1.25%	1.25%	1.00%
35 – 44	1.80%	2.00%	2.50%	1.00%
45 – 54	2.90%	3.50%	4.50%	2.50%
55 or older	4.00%	5.00%	7.00%	2.50%

* Additional credits based only on age apply to compensation in excess of the Social Security Wage Base.

The minimum pay credit is equal to $500 for full-time employees, prorated for the first year of participation.

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The interest rate for interest credits during a calendar year is determined as the average yield of 30-year U.S. Treasury Bonds for the previous August, rounded to the nearest 0.1%.

The cash balance account accrued under this section is referred to as the “P3 balance.”

For employees who were former TIC plan participants, the prior plan accrued benefit was multiplied by 10 to convert to an opening balance as of March 31, 1993. Additional pay credits were earned under a different cash balance matrix for the period April 1, 1993 through February 1, 1996 (12/31/1998 for transitional employees). This portion of the cash balance account is referred to as the “CB1 balance.”

For employees who were former TIC plan participants and who were hired between February 1, 1994 through January 31, 1996, the pay credits were earned under the above cash balance matrix through January 31, 1996. This portion of the cash balance account is referred to as the “CB2 balance.”

The interest rate for Interest Credits during a calendar year for CB1 and CB2 balances is 6.0%. The CB1 and CB2 balances are not payable as lump sums. The CB1 and CB2 balances are divided by 10 to convert to an annuity.

Employees who have accumulated either a CB1 balance or a CB2 balance begin receiving accruals under P3 as of February 1, 1996.

Grandfathered benefit

Certain grandfathered participants receive the greater of the cash balance benefit and benefits determined under the prior plan as follows:

For employees who were former TIC plan participants on or before December 31, 1989 and were at least age 45 on March 31, 1993, the greater of the cash balance benefit and, the greater of Alternative 1 or Alternative 2 (described below).

For employees who were former TIC plan participants after December 31, 1989 but before March 31, 1993, and were at least age 45 on March 31, 1993, the greater of the cash balance benefit and Alternative 1 (described below).

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	Alternative 1: 1.3% of final 3-year average compensation up to Social Security covered compensation times benefit service up to 30 years plus 1.6% of final 3-Year average compensation in excess of Social Security covered compensation times benefit service up to 30 years. Alternative 2: 2% of Final 5-Year Average compensation times benefit service up to 25 years plus 2/3% of final 5-year average compensation times benefit service in excess of 25 years (maximum 15 years) minus 2% of estimated Social Security benefit times benefit service up to 25 years. For participants whose sum of age and benefit service as of December 31, 1989 was at least 55, an additional 0.3% of final 3-year average compensation times the number of years that age plus benefit service as of December 31, 1989 exceeds 55 (maximum 25 years). Alternative 1 and alternative 2 formulas sunset on March 31, 2003.
Eligibility for benefits	
Normal or late retirement	Retirement on the first day of any month following the attainment of age 65.
Early retirement	Retirement before the Normal Retirement Date and on or after both attaining age 55 and completing 5 years of service.
Deferred vested termination	Termination of employment for reasons other than retirement, disability or death with 5 years of vesting service or age 55 and 2 years of service.
Disability	No disability benefit available for P3 cash balance benefit. For prior plan benefits, termination of employment due to disability after attaining age 50 with 5 years of service.
Preretirement survivor benefit	Termination of employment due to death with five years vesting service.

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Benefits paid upon the following events

Normal or late retirement	Accrued benefit determined as of the retirement date.
Early retirement	P3 balance is payable as an annuity or as a lump sum at any age. Alternative I/alternative II benefits are reduced based on early retirement factors under the prior plan and are payable as an annuity or lump sum. CB1/CB2 balances are divided by 10 to convert to an annuity. A lump sum is determined as the present value of the age 65 annuity.
Disability	Future accruals were for P3 cash balance benefit upon disability. For prior plan benefits, benefit accrual service continues during the period of disability. Final average earnings for the alternative formulas are based on average earnings as of the date of disability. CB1/CB2 balances include accruals based on company paid LTD continuation.
Deferred vested termination	P3 balance is payable as an annuity or as a lump sum at any age. For alternative I/alternative II, accrued benefit determined as of the normal retirement date reduced by early retirement factors under the prior plan (same reduction as for early retirement). For CB1/CB2, balances determined as of the normal retirement date, divided by 10 to convert to an annuity, and reduced by early retirement factors (applicable to CB1/CB2 only) under the prior plan. A lump sum is determined as the present value of the age 65 annuity benefit.
Death with preretirement survivor benefit	50% of the accrued benefit, actuarially adjusted for survivorship form and early retirement.

Other

Forms of payment	The normal form of payment is a single life annuity for single participants and a 50% contingent annuity with the spouse as the designated beneficiary for married participants. Optional forms are a 50% or 100% contingent annuity, a life annuity (for married participants), lump sum and, if 10 years of service, a life annuity with cash refund. The normal form of payment is converted to an optional form using the applicable interest rates and morality table as defined in code section 417(e). Benefits accrued under the former Travelers Insurance plan grandfathered formulas are also eligible for the following optional forms: 100%, 75%, 50%, or 25% contingent annuity (with or without pop-up); 5-, 10-, or 15- year certain and life annuity, a life annuity (for

	married participants), annuity with cost-of-living adjustment or lump sum. The normal form of payment is converted to an actuarially equivalent optional form based on the provisions in the plan document. For example, the conversion factor from a single life annuity to a 50% contingent annuity (with the beneficiary the same age as the participant) is 89.4% for a participant age 65, and the conversion factor from a single life annuity to a 10-year certain and life annuity is 93.8% for a participant age 65.
Maximum on benefits and pay	All benefits and pay for any calendar year may not exceed the maximum limitations for that year as defined by the Internal Revenue code. The plan provides for increasing the dollar limits automatically as such changes become effective.

* All provisions described in section E are related to the cash balance plan (P3 balance), with the exception of certain prior plan benefits (CB1/CB2, alternative 1/alternative 2) which are described above.

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Plan provisions for legacy Citistreet employees (section F)

Effective date	The original plan was effective September 1, 1946. Amended and restated effective January 1, 2001. Plans merged with Citigroup Pension Plan on December 30, 2000.
Covered employees	RIS employees from the State Street Retirement Plan and Wellspring employees from the Retirement Plan for Associates of Wellspring Resources as of December 31, 2000. RIS employees who were actively employed as of December 31, 1989 are eligible for grandfathered retirement benefits under the State Street Retirement Plan. Employees hired after January 1, 2001 by Citigroup will accrue benefits under the Citibuilder plan.
Participation date	Employees join the plan on the first January 1, April 1, July 1 or October 1 following the completion of one year of service (1,000 hours) and attainment of age 21.

Definitions

Vesting service	One year of vesting service for each 365 days worked in a calendar year.
Compensation	Base salary or wages for the Plan year, including deferrals under the Employee's Compensation Reduction Agreement of the Corporation's Salary Savings Program and under the Corporation's New Directions Plan.
Normal retirement date	First of month coincident with or next following the attainment of age 65.
Accrued benefit	The account balance determined based on the pay credits and Interest Credits provided each year by the table below. Effective January 1, 2008, no future pay credits under this formula will be credited to a participant's account balance with the exception of any participants disabled prior to 2008.

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Years in plan	Pay credit	Years in plan	Pay credit	Years in plan	Pay credit
1	4.00%	11	6.50%	21	9.00%
2	4.25%	12	6.75%	22	9.25%
3	4.50%	13	7.00%	23	9.50%
4	4.75%	14	7.25%	24	9.75%
5	5.00%	15	7.50%	25	10.00%
6	5.25%	16	7.75%	26	10.25%
7	5.50%	17	8.00%	27	10.50%
8	5.75%	18	8.25%	28	10.75%
9	6.00%	19	8.50%	29	11.00%
10	6.25%	20	8.75%	30	11.25%

No contributions are made for service in excess of 30 years.

Each year, interest is credited to the account balance as of the beginning of the year. Interest will be credited at a rate which, when compounded quarterly, will equal the average of the 90-day Treasury Bill rates for the preceding calendar year, plus ½%, subject to a minimum rate of 5% and a maximum rate of 10%. Interest is credited up to the date of retirement or termination.

Wellspring employees will accrue benefits under the State Street cash balance matrix as of December 31, 2000. The December 31, 2000 accrued benefit under the Wellspring Pension Equity Plan was converted to an opening balance.

Grandfathered benefit

RIS employees who are grandfathered are eligible to receive the greater of the account balance described above and the greater of formulas I, II, or III as described below:

Formula I:

The sum of (a) and (b), with (a) equal to the participant's Accrued Benefit as of June 30, 1989 multiplied by a fraction not less than one, the numerator of which is the participant's final 5-year average compensation at termination or retirement, and the denominator of which is the participant's final 5-year average compensation as of June 30, 1989, and (b) equal to 1.5 percent of the participant's final 5-year average compensation multiplied by the participant's participation service after June 30, 1989 (with total service not exceeding 30 years).

Formula II:

1.6667% of the participant's Final 5-year average compensation multiplied by benefit service (as defined by the Plan in effect on December 31, 1989, up to 30 years), minus 1.6667% of the participant's annual Social Security benefit multiplied by benefit service (as defined by the Plan in effect on December 31, 1989, up to 30 years).

Formula III (for employees hired prior to December 31, 1970 only):

1.25% of the participant's annual compensation (July 1 rate of pay) for each year of benefit service (from July 1 through June 30, as defined by the plan in effect on December 31, 1989) plus 0.5% of the participant's final 5-year average compensation in excess of $4,800 multiplied by benefit service (from July 1 through June 30, as defined by the plan in effect on December 31, 1989).

A participant's benefit under either formula I, formula II, or formula III is adjusted for early commencement by multiplying it by the applicable percentage from the following table:

Age at Retirement	Participant has 20 or more years of service	Participant has less than 20 years of service
65	100%	100%
64	100%	93%
63	100%	87%
62	100%	80%
61	96%	73%
60	92%	67%
59	88%	63%
58	84%	60%
57	81%	57%
56	78%	53%
55	75%	50%

Eligibility for benefits

Normal or late retirement — Retirement on the first day of any month following the attainment of age 65.

Early retirement — Retirement before the normal retirement date and on or after both attaining age 55 and completing 10 years of Vesting Service.

Deferred vested termination — Termination of employment for reasons other than retirement, disability, or death with 3 years of Vesting Service.

Disability — Enrolled in the company's long-term disability program.

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Preretirement survivor benefit	Termination of employment due to death with 3 years of vesting service.

Benefits paid upon the following events

Normal or late retirement	Accrued benefit determined as of the retirement date.
Early retirement	Accrued benefit determined as of the retirement date.
Deferred vested termination	Accrued benefit payable as a lump sum at any age, or as an annuity equal to the equivalent of the account balance, with interest credits to any date of commencement between termination and age 65.
Disability	Continued accrual of benefits at the rate of compensation in effect on the date of disability.
Death with preretirement survivor benefit	Accrued benefit determined as of the date of death, paid as a lump sum or an annuity to the beneficiary.

Other

Forms of payment	The normal form of payment is a single life annuity for single participants and a 50% contingent annuity with the spouse as the designated beneficiary for married participants. Optional forms are a 50%, 66⅔%, 75%, or 100% contingent annuity, a 5-, or 10- year certain and life annuity, a life annuity (for married participants), and a lump sum. The normal form of payment is converted to an optional form using the applicable interest rates and mortality table as defined in code section 417(e). Participants who are married and terminate prior to early or normal retirement eligibility are not eligible to receive the 66⅔% or 100% contingent annuity or the 5- and 10- year certain and life annuities.
Maximum on benefits and pay	All benefits and pay for any calendar year may not exceed the maximum limitations for that year as defined by the Internal Revenue code. The plan provides for increasing the dollar limits automatically as such changes become effective.

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Plan provisions for grandfathered legacy Associates First Capital Corporation employees (section G)	
Effective date	Amended and restated effective January 1, 1999. Effective December 31, 2018 and each year-end thereafter, pension plan benefits are frozen for participants earning pay in excess of $120,000 in the year to ensure ongoing compliance with IRC 401(a)(26) as plan size decreases.
Covered employees	Associates First Capital Corporation employees age 53 or older with at least 8 years of service as of December 31, 2001, age 63 or older with at least 3 years of service as of December 31, 2001, or age 50 or older with at least 10 years of service and where age plus service equals at least 65 as of December 31, 2001.
Participation date	November 1, 1989 for employees who were participants in a predecessor Plan. First of the month following the attainment of twenty one years of age and the completion of one year of eligibility service for employees hired after November 1, 1989.
Definitions	
Eligibility service	For full-time employees, 12-month period during which 365 days are credited. For part-time employees, 12-month period during which at least 1,000 hours are credited.
Vesting service	12-month period during which 365 days are credited.
Benefit service	For full-time employees, 12-month period during which 365 days are credited. For part-time employees, 12-month period during which at least 1,000 hours are credited and the employee works a complete calendar year.
Compensation	Base pay prior to pre-tax contributions, including overtime, commissions and cash bonuses.
Final average compensation	Compensation averaged over the highest paid 5 consecutive years in the last 10 years of employment.
Social Security	Annual primary insurance amount payable at age 65 under the Social Security Act, in effect on the earlier of his normal retirement date or the date his employment ceases.
Normal retirement date	First of month coincident with or next following the attainment of age 65.
Accrued benefit	2% of Final Average Compensation (FAC) times benefit service up to 20 years; plus 1% of final average compensation times benefit service over 20 years; minus 1.25% of Social Security benefit times benefit service (for participants hired prior to 1976, limited to 40 years*); minus retirement benefits derived from account balance of the Profit Sharing Plan as of December 31, 1967, if any. In no event shall the offset exceed 1% of FAC times benefit service.

*For these participants, a 1% of FAC times benefit service formula also applies.

Plan Name:	Citigroup Pension Plan
EIN / PN:	52-1568099/020
Plan Sponsor:	Citigroup Inc.
Valuation Date:	January 1, 2024

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Eligibility for benefits

Normal or late retirement	For employees hired prior to January 1, 1990, retirement on the first day of any month following the attainment of age 65. For employees hired after December 31, 1989, the first day of any month following the attainment of age 65 with 5 years of vesting service.
Early retirement	Retirement before normal retirement date and on or after attainment of age 55 and completion of 5 years of vesting service.
Deferred vested termination	Termination of employment for reasons other than retirement, disability or death with 5 years of vesting service.
Disability	Termination of employment due to total and permanent disability.
Preretirement survivor benefit	Termination of employment due to death with 5 years of vesting service.

Benefits paid upon the following events

Normal or late retirement	Accrued benefit determined as of the retirement date. For late retirements, there is a minimum of the actuarial equivalent of the normal retirement benefit.
Early retirement	Accrued benefit reduced 0.35% for each month by which commencement precedes the normal retirement date.
Disability	Benefit will be paid from the company's LTD plan.
Deferred vested termination	Accrued benefit reduced by 0.5% for each month for commencement prior to age 65 for employees hired after December 31, 1986. Accrued benefit reduced by 0.35% for each month for commencement prior to age 65 for employees hired prior to January 1, 1987.
Death with preretirement survivor benefit	50% of Accrued benefit determined as of date eligible for early retirement, actuarially adjusted for survivorship form and for early retirement.

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Other

Forms of payment

The normal form of payment is a single life annuity for single participants and a 50% joint and survivor annuity actuarially equivalent to single life annuity with the spouse as the designated beneficiary for married participants.

Optional forms include a 50%, 75%, and 100% contingent annuity, a life annuity (for married participants), a level income option, a 10-year certain and life annuity, and a lump sum (only available if hired before January 1, 1989 and the present value of benefits is $10,000 or less). The normal form of payment is converted to an actuarially equivalent optional form using the factors in the prior AFCC plan document. For example, when converting from the normal form of payment to a contingent annuity, use the basic percentages described in the document (0.90 for 50%, 0.86 for 75%, and 0.82 for 100%), and then adjust to reflect differences in the ages of the participant and the contingent annuitant.

Effective November 1, 2018, a full lump sum option is available if the participant does not have a nonqualified benefit payable from Citi. The lump sum is computed on a deferred to age 65 basis using the applicable 417(e) basis.

Maximum on benefits and pay

All benefits and pay for any calendar year may not exceed the maximum limitations for that year as defined by the Internal Revenue code. The plan provides for increasing the dollar limits automatically as such changes become effective.

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Plan provisions for certain legacy California Federal Bank employees (section H)

Effective date	August 1, 1950. The Plan was amended and restated effective August 1, 2000. This plan was merged into the Citigroup Pension Plan effective November 1, 2002.
Eligibility	No new entrants joined the plan after September 11, 1998.
Accrued benefit	All benefits for Cal Fed plan participants were frozen on May 31, 1993. All benefits for SF Fed plan participants were frozen on September 30, 1995. All benefits for Redlands Federal plan participants were frozen on March 15, 1997. All benefits for Glendale Federal plan participants were frozen on September 11, 1998.
Prior plan mergers	On April 30, 1997, the SF Fed plan (San Francisco Federal Savings & Loan Association Retirement Income Plan) was merged into this plan. On October 31, 1998, the Glendale Federal and Redlands Federal retirement plans were merged into this plan.
Normal retirement	Age 65
Early retirement	Age 55. Early retirement reductions vary, depending on prior plan participation.
Vesting	All active employees were 100% vested upon acquisition by Cal Fed.
Form of benefits	Generally, 15-year certain and life annuity. Actuarially equivalent optional forms vary by location as follows: *California Federal Bank*: Actuarially equivalent optional forms include a 50%, 66 2/3%, or 100% contingent annuity, a life annuity (for married participants), a 12- or 15-year certain and life annuity, or a lump sum. *San Francisco Federal Bank*: Actuarially equivalent optional forms include a 50% or 100% contingent annuity, a life annuity (for married participants), a 10- or 15-year certain and life annuity (based on a single life annuity or a contingent annuity), or a lump sum. *Glendale Federal Retirement Plan*: Actuarially equivalent optional forms include a 50%, 75%, or 100% contingent annuity, a life annuity (for married participants), a 10- or 15-year certain and life annuity, a level income option, or a lump sum.

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Redlands Federal Bank: Actuarially equivalent optional forms include a 50% or 66 2/3% contingent annuity, a life annuity (for married participants), a 10-year certain and life annuity, or a lump sum

Cost-of-living adjustments

San Francisco Federal Bank plan participants in pay status receive a cost of living adjustment every May 1st following the annuity start date.

Redlands Federal Bank plan participants in pay status receive a cost of living adjustment every January 1st following the later of age 60 or the annuity start date.

Certain California Federal Bank retirees receive annual cost-of-living increases for benefits earned through December 31, 1985.

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Plan provisions for grandfathered Commercial Credit employees (section I)

Covered employees	Former Commercial Credit employees who were age 55 with 20 years of service or age 63 as of January 1, 1990 are eligible for the greater of (i) the cash balance benefits described in sections A, B, and D of this summary or (ii) 100% of the accrued benefit described below. Former Commercial Credit employees who were age 45 with 15 years of service as of January 1, 1990 are eligible for the greater of (i) the cash balance benefits described in sections A, B, and D of this summary or (ii) 80% of the accrued benefit described below.
Compensation	Base salary, overtime, bonuses and annual incentives paid, 401(k) and section 125 deferrals, and commissions.
Average compensation	Compensation averaged over 5 highest consecutive years out of the last 10 years
Estimated Social Security benefit	Estimated primary Social Security benefit payable at age 62, or date of retirement, if later, using actual pay history and level future earnings for retirements prior to age 62 or prior to age 60 with 30 years of service.
Normal retirement	First of month nearest age 65.
Accrued Benefit	1.75% of average compensation times service less 1.67% of estimated Social Security benefit times service (up to 30 years*) Accrued benefit limited to 60% of average compensation up to $4,200 plus 50% of average compensation in excess of $4,200, less 1.67% of estimated Social Security benefit multiplied by credited service (max 30 years) (80% factor applies for employees that did not meet the 55/20 or age 63 grandfathering criteria at 1/1/90)
Early retirement	Age 55 with 9 years of service Reduction is 6%/year prior to age 62 or 5%/yr. prior to age 65 for terminated vested employees with at least 9 years of service Unreduced at age 60 with at least 30 years of service

SCHEDULE SB ATTACHMENTS

Normal form of payment	The normal form of payment is a single life annuity for single participants and a 50% joint and survivor with a “pop-up” annuity, actuarially equivalent to a single life annuity, with the spouse as the designated beneficiary for married participants.
Optional form of payment	Lump sum, single life annuity (for married participants), 50%, 75%, or 100% joint and survivor annuity (with or without pop-up option), and cash refund annuity. The normal form of payment is converted to an optional form using the 1974 Buck mortality table (95% male and 5% female) and an interest rate of 6.5%.

* Not applicable for participants with average compensation of less than $16,800

SCHEDULE SB ATTACHMENTS

Plan provisions for grandfathered Smith Barney employees (section J)	
Covered employees	Former Smith Barney employees who were age 55 with 20 years of service or age 63 as of January 1, 1990 are eligible for the greater of (i) the cash balance benefits described in sections A, B, and D of this summary or (ii) 100% of the accrued benefit described below. Former Smith Barney employees who were age 45 with 15 years of service as of January 1, 1990 are eligible for the greater of (i) the cash balance benefits described in sections A, B, and D of this summary or (ii) 80% of the accrued benefit described below. Effective December 31, 2018 and each year-end thereafter, pension plan benefits are frozen for participants earning pay in excess of $120,000 in the year to ensure ongoing compliance with IRC 401(a)(26) as plan size decreases.
Compensation	Base salary, overtime, commissions and 401(k) and Section 125 deferrals.
Average compensation	Compensation averaged over the highest 60 months out of the last 120 months subject to a maximum of $100,000 for account executives and $200,000 for all other employees
Estimated Social Security benefit	Estimated primary Social Security benefit payable at age 62, or date of retirement, if later, using actual pay history and level future earning for retirements prior to age 62 or prior to age 60 with 30 years of service.
Normal retirement	Age 65
Accrued benefit	1.67% of average compensation less estimated Social Security benefit times expected years of service up to 30 years plus 0.5% of average compensation times expected years of service over 30 years, times actual service divided by expected service (80% factor applies for employees not meeting 55/20 or age 63 as of 1/1/90)
Early retirement	Age 55 Reduction is 0.556%/month prior to age 65 and an additional 0.278% month prior to age 60

SCHEDULE SB ATTACHMENTS

Optional form of payment

Lump sum, single life annuity (for married participants), 50%, 75%, or 100% joint and survivor (with or without pop-up option) annuity. The cash refund annuity was eliminated as of January 1, 2008.

The normal form of payment is converted to an actuarially equivalent optional form based on the provisions in the plan document. For example, the conversion factor from a single life annuity to a 50% contingent annuity (with the beneficiary the same age as the participant) is 88.0% for a participants age 65.

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26a

Schedule of Active Participant Data as of January 1, 2024

Number and average plan compensation limited by IRC §401(a)(17) distributed by attained age and attained years of credited service[1]

Attained Age		Attained Years of Credited Service										
		<1	1 to 4	5 to 9	10 to 14	15 to 19	20 to 24	25 to 29	30 to 34	35 to 39	40 & up	Total
<25	Count	0	0	0	0	0	0	0	0	0	0	0
	Average Earnings *	0	0	0	0	0	0	0	0	0	0	0
25 to 29	Count	0	0	0	0	0	0	0	0	0	0	0
	Average Earnings *	0	0	0	0	0	0	0	0	0	0	0
30 to 34	Count	0	1	0	0	0	0	0	0	0	0	1
	Average Earnings *	0	N/A	0	0	0	0	0	0	0	0	N/A
35 to 39	Count	1	270	9	0	0	0	0	0	0	0	280
	Average Earnings *	N/A	N/A	N/A	0	0	0	0	0	0	0	N/A
40 to 44	Count	0	1,086	577	15	0	0	0	0	0	0	1,678
	Average Earnings *	0	N/A	N/A	N/A	0	0	0	0	0	0	N/A
45 to 49	Count	2	1,094	1,314	358	10	3	0	1	0	0	2,782
	Average Earnings *	N/A	N/A	N/A	N/A	N/A	N/A	0	N/A	0	0	N/A
50 to 54	Count	3	992	1,222	807	329	21	17	20	6	0	3,417
	Average Earnings *	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	0	N/A
55 to 59	Count	3	692	943	669	602	305	44	75	54	8	3,395
	Average Earnings *	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
60 to 64	Count	1	554	636	512	485	455	158	64	87	61	3,013
	Average Earnings *	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A
65 to 69	Count	0	217	208	175	139	176	94	38	21	27	1,095
	Average Earnings *	0	N/A	N/A	N/A	N/A	N/A	N/A	N/A	N/A	111,034	111,034
70 & up	Count	1	63	46	39	23	19	9	13	15	17	245
	Average Earnings *	N/A	N/A	N/A	N/A	N/A	N/A	N/A	0	0	0	82,802
Total	**Count**	**11**	**4,969**	**4,955**	**2,575**	**1,588**	**979**	**322**	**211**	**183**	**113**	**15,906**
	Average Earnings *	**N/A**	**N/A**	**N/A**	**N/A**	**N/A**	**N/A**	**N/A**	**49,749**	**87,149**	**94,534**	**85,625**

* Average Earnings is only shown for grandfathered participants that are continuing to accrue benefits. Earnings are only displayed for buckets with 20 or more active participants.

[1] Age and service for purposes of determining category are based on exact (not rounded) values.

Plan Name: Citigroup Pension Plan
EIN / PN: 52-1568099/020
Plan Sponsor: Citigroup Inc.
Valuation Date: January 1, 2024

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26a

Schedule of Active Participant Data as of January 1, 2024

Number and average account balance distributed by attained age and attained years of credited service[1]

Attained Age		Attained Years of Credited Service										
		<1	1 to 4	5 to 9	10 to 14	15 to 19	20 to 24	25 to 29	30 to 34	35 to 39	40 & up	Total
<25	Count	0	0	0	0	0	0	0	0	0	0	0
	Average Cash Balance	0	0	0	0	0	0	0	0	0	0	0
25 to 29	Count	0	0	0	0	0	0	0	0	0	0	0
	Average Cash Balance	0	0	0	0	0	0	0	0	0	0	0
30 to 34	Count	0	1	0	0	0	0	0	0	0	0	1
	Average Cash Balance	0	0	0	0	0	0	0	0	0	0	0
35 to 39	Count	1	270	9	0	0	0	0	0	0	0	280
	Average Cash Balance	0	1,576	0	0	0	0	0	0	0	0	1,643
40 to 44	Count	0	1,086	577	15	0	0	0	0	0	0	1,678
	Average Cash Balance	0	3,106	7,014	0	0	0	0	0	0	0	4,493
45 to 49	Count	2	1,094	1,314	358	10	3	0	1	0	0	2,782
	Average Cash Balance	0	5,223	12,561	15,336	0	0	0	0	0	0	10,022
50 to 54	Count	3	992	1,222	807	329	21	17	20	6	0	3,417
	Average Cash Balance	0	7,948	19,847	25,125	25,108	23,648	0	10,669	0	0	18,027
55 to 59	Count	3	692	943	669	602	305	44	75	54	8	3,395
	Average Cash Balance	0	9,706	25,581	37,310	40,375	38,188	16,683	21,375	39,074	0	28,438
60 to 64	Count	1	554	636	512	485	455	158	64	87	61	3,013
	Average Cash Balance	0	10,549	28,792	43,032	51,007	56,946	55,290	31,366	53,210	70,124	38,662
65 to 69	Count	0	217	208	175	139	176	94	38	21	27	1,095
	Average Cash Balance	0	11,769	35,717	50,349	68,296	78,214	81,901	53,030	68,480	102,279	51,111
70 & up	Count	1	63	46	39	23	19	9	13	15	17	245
	Average Cash Balance	0	15,343	37,744	54,972	67,280	0	0	0	0	0	38,881
Total	**Count**	**11**	**4,969**	**4,955**	**2,575**	**1,588**	**979**	**322**	**211**	**183**	**113**	**15,906**
	Average Cash Balance	**0**	**6,737**	**19,463**	**32,557**	**43,138**	**54,277**	**54,461**	**31,375**	**47,516**	**68,288**	**23,639**

[1] Age and service for purposes of determining category are based on exact (not rounded) values.

Plan Name: Citigroup Pension Plan
EIN / PN: 52-1568099/020
Plan Sponsor: Citigroup Inc.
Valuation Date: January 1, 2024

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26b
Schedule of Projection of Expected Benefit Payments
as of January 1, 2024

Plan Year	Active Participants	Terminated Vested Participants	Retired Participants and Beneficiaries Receiving Payments	Total
2024	48,558,914	510,591,334	562,848,688	1,121,998,936
2025	43,081,628	159,394,099	536,269,953	738,745,680
2026	46,482,394	172,751,017	517,416,150	736,649,561
2027	49,140,633	189,569,309	497,671,349	736,381,290
2028	50,066,364	196,725,405	476,956,348	723,748,117
2029	51,351,073	211,469,693	455,550,231	718,370,997
2030	50,398,315	204,255,053	433,385,991	688,039,358
2031	51,048,438	206,327,264	410,660,075	668,035,778
2032	50,350,281	203,894,166	387,507,148	641,751,595
2033	49,630,597	200,831,210	363,977,217	614,439,024
2034	48,925,539	198,940,080	340,166,647	588,032,265
2035	47,807,837	193,068,815	316,289,839	557,166,492
2036	46,414,069	182,655,111	292,549,201	521,618,381
2037	43,578,584	175,001,765	269,008,756	487,589,105
2038	41,978,078	166,694,194	245,801,256	454,473,528
2039	39,729,606	159,803,656	223,049,084	422,582,345
2040	38,422,219	149,882,741	200,980,310	389,285,269
2041	35,999,883	143,045,779	179,828,529	358,874,190
2042	33,562,803	134,010,109	159,667,206	327,240,119
2043	31,349,284	124,310,189	140,630,727	296,290,200
2044	29,055,744	116,272,086	122,835,838	268,163,667
2045	26,945,311	108,119,548	106,374,980	241,439,839
2046	24,742,991	100,439,965	91,312,858	216,495,814
2047	22,718,995	93,134,359	77,683,901	193,537,255
2048	20,718,306	86,077,338	65,492,296	172,287,940
2049	18,776,581	78,724,700	54,713,623	152,214,905
2050	17,041,472	72,097,044	45,296,931	134,435,448
2051	15,455,658	65,606,253	37,168,306	118,230,218

Plan Name: Citigroup Pension Plan
EIN / PN: 52-1568099/020
Plan Sponsor: Citigroup Inc.
Valuation Date: January 1, 2024

SCHEDULE SB ATTACHMENTS

Plan Year	Active Participants	Terminated Vested Participants	Retired Participants and Beneficiaries Receiving Payments	Total
2052	13,938,243	59,214,697	30,235,787	103,388,727
2053	12,518,816	53,017,069	24,394,367	89,930,252
2054	11,172,538	47,056,157	19,530,903	77,759,599
2055	9,908,611	41,402,605	15,529,172	66,840,387
2056	8,725,374	36,099,231	12,273,990	57,098,595
2057	7,624,016	31,185,715	9,655,039	48,464,771
2058	6,610,014	26,689,576	7,569,821	40,869,411
2059	5,685,058	22,625,809	5,925,442	34,236,308
2060	4,850,135	18,998,183	4,639,797	28,488,115
2061	4,104,281	15,799,937	3,634,730	23,538,949
2062	3,444,910	13,057,031	2,864,743	19,366,684
2063	2,867,967	10,669,744	2,272,886	15,810,597
2064	2,368,226	8,598,731	1,818,726	12,785,683
2065	1,939,626	6,883,276	1,466,705	10,289,606
2066	1,575,600	5,458,114	1,197,952	8,231,666
2067	1,269,367	4,287,628	989,577	6,546,572
2068	1,014,177	3,337,103	826,629	5,177,909
2069	803,508	2,573,746	696,490	4,073,743
2070	631,208	1,967,380	593,415	3,192,003
2071	491,598	1,490,901	509,807	2,492,306
2072	379,527	1,120,464	441,032	1,941,023
2073	290,402	835,482	383,640	1,509,524

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 22
Description of Weighted Average Retirement Age
as of January 1, 2024

(1) Assumed Retirement Age	(2) Expected Number of Actives	(3) Probability of Retirement	(4) Expected Number of Retirees	(5) = (1)*(4)
55	1,000,000	0.075	75,000	4125000
56	925,000	0.075	69,375	3885000
57	855,625	0.075	64,172	3657797
58	791,453	0.075	59,359	3442821
59	732,094	0.075	54,907	3239517
60	677,187	0.075	50,789	3047342
61	626,398	0.075	46,980	2865771
62	579,418	0.115	66,633	4131252
63	512,785	0.115	58,970	3715128
64	453,815	0.115	52,189	3340077
65	401,626	0.250	100,407	6526424
66	301,220	0.250	75,305	4970123
67	225,915	0.250	56,479	3784071
68	169,436	0.250	42,359	2880412
69	127,077	0.250	31,769	2192078
70	95,308	1.000	95,308	6671543
			1,000,000	62,474,357

Weighted Average of Assumed Retirement Age = 62
(Sum of column (5)/Sum of column (4))

Plan Name: Citigroup Pension Plan
EIN / PN: 52-1568099/020
Plan Sponsor: Citigroup Inc.
Valuation Date: January 1, 2024

SCHEDULE SB ATTACHMENTS

Schedule SB, Line 26b
Schedule of Projection of Expected Benefit Payments
as of January 1, 2024

Plan Year	Active Participants	Terminated Vested Participants	Retired Participants and Beneficiaries Receiving Payments	Total
2024	48,558,914	510,591,334	562,848,688	1,121,998,936
2025	43,081,628	159,394,099	536,269,953	738,745,680
2026	46,482,394	172,751,017	517,416,150	736,649,561
2027	49,140,633	189,569,309	497,671,349	736,381,290
2028	50,066,364	196,725,405	476,956,348	723,748,117
2029	51,351,073	211,469,693	455,550,231	718,370,997
2030	50,398,315	204,255,053	433,385,991	688,039,358
2031	51,048,438	206,327,264	410,660,075	668,035,778
2032	50,350,281	203,894,166	387,507,148	641,751,595
2033	49,630,597	200,831,210	363,977,217	614,439,024
2034	48,925,539	198,940,080	340,166,647	588,032,265
2035	47,807,837	193,068,815	316,289,839	557,166,492
2036	46,414,069	182,655,111	292,549,201	521,618,381
2037	43,578,584	175,001,765	269,008,756	487,589,105
2038	41,978,078	166,694,194	245,801,256	454,473,528
2039	39,729,606	159,803,656	223,049,084	422,582,345
2040	38,422,219	149,882,741	200,980,310	389,285,269
2041	35,999,883	143,045,779	179,828,529	358,874,190
2042	33,562,803	134,010,109	159,667,206	327,240,119
2043	31,349,284	124,310,189	140,630,727	296,290,200
2044	29,055,744	116,272,086	122,835,838	268,163,667
2045	26,945,311	108,119,548	106,374,980	241,439,839
2046	24,742,991	100,439,965	91,312,858	216,495,814
2047	22,718,995	93,134,359	77,683,901	193,537,255
2048	20,718,306	86,077,338	65,492,296	172,287,940
2049	18,776,581	78,724,700	54,713,623	152,214,905
2050	17,041,472	72,097,044	45,296,931	134,435,448
2051	15,455,658	65,606,253	37,168,306	118,230,218

Plan Name: Citigroup Pension Plan
EIN / PN: 52-1568099/020
Plan Sponsor: Citigroup Inc.
Valuation Date: January 1, 2024

SCHEDULE SB ATTACHMENTS

Plan Year	Active Participants	Terminated Vested Participants	Retired Participants and Beneficiaries Receiving Payments	Total
2052	13,938,243	59,214,697	30,235,787	103,388,727
2053	12,518,816	53,017,069	24,394,367	89,930,252
2054	11,172,538	47,056,157	19,530,903	77,759,599
2055	9,908,611	41,402,605	15,529,172	66,840,387
2056	8,725,374	36,099,231	12,273,990	57,098,595
2057	7,624,016	31,185,715	9,655,039	48,464,771
2058	6,610,014	26,689,576	7,569,821	40,869,411
2059	5,685,058	22,625,809	5,925,442	34,236,308
2060	4,850,135	18,998,183	4,639,797	28,488,115
2061	4,104,281	15,799,937	3,634,730	23,538,949
2062	3,444,910	13,057,031	2,864,743	19,366,684
2063	2,867,967	10,669,744	2,272,886	15,810,597
2064	2,368,226	8,598,731	1,818,726	12,785,683
2065	1,939,626	6,883,276	1,466,705	10,289,606
2066	1,575,600	5,458,114	1,197,952	8,231,666
2067	1,269,367	4,287,628	989,577	6,546,572
2068	1,014,177	3,337,103	826,629	5,177,909
2069	803,508	2,573,746	696,490	4,073,743
2070	631,208	1,967,380	593,415	3,192,003
2071	491,598	1,490,901	509,807	2,492,306
2072	379,527	1,120,464	441,032	1,941,023
2073	290,402	835,482	383,640	1,509,524

SCHEDULE SB ATTACHMENTS

Schedule SB, Part V
Summary of Plan Provisions

Effective December 31, 2012, Citibank grandfathered participants whose pensionable earnings exceed $250,000 in any plan year, will have their accrued benefits frozen under the Citigroup Pension Plan as of the end of that year and all future benefits will be earned under the Citibank Pay Cap Plan, a non-qualified plan.

Effective July 1, 2015, a full lump sum option is available to Citibank grandfathered participants (Section C) and AFCC participants (Section G) for amounts under $200,000 if the participant does not have a nonqualified benefit payable from Citi. This new option is available to both current and future terminated participants.

On September 28, 2016, Citigroup completed a buy-out of its participating GR-1 contract with MetLife. The transaction was reflected during the third quarterly remeasurement for 2016.

On September 13, 2017, Citigroup completed a buyout of approximately 15,000 retirees with MetLife. As a result of the transaction, $257MM of PBO was released from the plan along with $269MM in corresponding assets. The transaction was reflected by Citigroup during Q3.

Effective November 1, 2017, Citigroup expanded the eligibility for a lump sum form of payment to include Shearson benefits (up to $200,000) and P3 cash balance account benefits (up to $200,000). No material change in liability is anticipated for these changes although as of year-end, the payment assumption for P3 balances was changed to 100% lump sum, consistent with other P-type cash balance account benefits.

Effective November 1, 2018, all Citigroup benefits are eligible to be received as a lump sum with exception for certain participants with nonqualified pension benefits.

Effective December 31, 2018 and each year-end thereafter, pension plan benefits were frozen for grandfathered participants earning pay in excess of $120,000 in the year to ensure ongoing compliance with IRC 401(a)(26) as plan size decreases.

Effective January 1, 2019, Citi harmonized optional forms of payment among all benefit groups by adding a 75% and 100% contingent annuitant form of payment to groups that did not previously have this option. A 50%, 75% and 100% contingent annuitant option was added for all groups that were part of lump sum expansion but did not previously allow for pre-retirement commencements. Additionally, the ability to add a non-spouse beneficiary for post-retirement survivor benefits was added.

On December 19, 2022 Citigroup completed a complete buy-out for participants who had previously had an annuity purchased from Prudential Insurance Company for benefits accrued through December 31, 1986. The transaction was reflected as of December 31, 2022.

With the exception of the above and increases in IRS pay and benefit limits for 2024, we are not aware of any plan amendments impacting the January 1, 2024 valuations.

Note: For terminations after 2007, 3 years of vesting service is required to receive a vested benefit under all plan formulas (5 years of vesting service is required for terminations before 2008).
In addition, immediate vesting was granted for all non-vested participants affected by the Salomon Smith Barney joint venture, effective May 31, 2009.

Plan Name:	Citigroup Pension Plan
EIN / PN:	52-1568099/020
Plan Sponsor:	Citigroup Inc.
Valuation Date:	January 1, 2024

SCHEDULE SB ATTACHMENTS

Plan provisions for cash balance plan formula ("P5") effective January 1, 2002 (section A)

Covered employees	Citibank, Travelers Group, Travelers Insurance Company, Associates First Capital Corporation (AFCC), California Federal Bank (Cal Fed) and Citistreet employees, with the exception of Citibank and AFCC grandfathered employees, and Citistreet employees hired prior to December 31, 2000.
Effective date	January 1, 2002.
Participation date	First of the month following the completion of one year of service.

Definitions

Vesting Service	Full and fractional years of service.
Credited service	One-twelfth of a year for each month in which compensated for one hour of service (only completed years count toward cash balance matrix).
Compensation	Base salary, overtime, bonuses and annual incentives paid, 401(k) and Section 125 deferrals, and commissions.
Normal retirement date	First of month coincident with or next following the attainment of age 65.
Accrued benefit	The Account Balance determined based on the Pay Credits and Interest Credits provided each year by the table below. Effective January 1, 2008, no future Pay Credits under this P5 formula will be credited to a participant's Account Balance with the exception of any participants disabled prior to 2008. <u>For Associates First Capital Corporation (i) plus (ii)</u>: (i) Frozen AFCC Retirement Plan benefit as of December 31, 2001 computed under Section F for AFCC employees. (ii) Account Balance determined based on Pay Credits (in the table below) through December 31, 2007 and Interest Credits provided each year. <u>For California Federal Bank (i) plus (ii)</u>: (i) Frozen Cal Fed Retirement Income Plan benefit, as described under Section H for Cal Fed employees. (ii) Account Balance determined based on Pay Credits (in the table below) through December 31, 2007 and Interest Credits provided each year.

SCHEDULE SB ATTACHMENTS

For Citibank and Travelers participants:
Account Balances under the prior plans were frozen at December 31, 2001 and the Account Balance after January 1, 2002 determined on Pay Credits (in the table below) through December 31, 2007 and Interest Credits provided each year.

	Percentage of total compensation credited to account			
Age	Less than 6 years of completed service	At least 6 but less than 11 years of completed service	At least 11 but less than 15 completed years of service	15 years of completed service or more
Up to Age 29	1.5%	2.0%		
30 to 34	2.0%	2.5%	3.0%	
35 to 39	2.5%	3.0%	3.5%	4.0%
40 to 44	3.0%	3.5%	4.0%	4.5%
45 to 49	3.5%	4.0%	4.5%	5.0%
50 to 54	4.0%	4.5%	5.0%	5.5%
55 and over	4.5%	5.0%	5.5%	6.0%

Annual credits are based on age and completed years of service as of December 31.

The minimum Pay Credit is equal to $500 for full-time employees.
A participant's final Account Balance shall be subject to the Minimum Account value as specified by Section 4.1(e) of the Plan (the fractional accrual benefit under IRC Section 411(b)(1)).

The interest rate for Interest Credits during a plan year is determined as the average yield of 30-year U.S. Treasury Bonds for the previous August.

Eligibility for benefits

Normal or late retirement — Retirement on the first day of any month following the attainment of age 65.

Early retirement — Retirement before Normal Retirement Date and on or after attainment of age 55 and completion of one year of Vesting Service.

Deferred vested termination — Termination of employment for reasons other than retirement, disability or death with 3 years of Vesting Service.

Disability — Termination of employment due to disablement with 3 years of Vesting Service or 29 months on Long-Term Disability.

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Preretirement survivor benefit	Termination of employment due to death. Benefits are fully vested upon death.

Benefits paid upon the following events

Normal or late retirement	Accrued benefit determined as of retirement date.
Early retirement	Accrued benefit determined as of early retirement date.
Deferred vested termination	Accrued benefit determined as of the date of termination.
Disability	Accrued benefit determined as of the date of disablement. For employees on Long-Term Disability (LTD), pay credits are continued for 29 months and 100% vesting granted after 29 months on LTD.
Death with preretirement survivor benefit	Accrued Benefit determined as of the date of death. 100% of cash balance account payable upon death.

Other

Forms of payment	The normal form of payment is a single life annuity for single participants and a 50% contingent annuity with the spouse as the designated beneficiary for married participants. Optional forms include a 1%, 50%, 75%, or 100% contingent annuity, a cash refund annuity, a level income option, and a single life annuity (for married participants). The normal form of payment is converted to an optional form using the applicable interest rates and mortality table as defined in Code Section 417(e). Participants can elect to receive benefits in the form of a lump sum distribution.
Maximum on benefits and pay	All benefits and pay for any calendar year may not exceed the maximum limitations for that year as defined by the Internal Revenue Code. The plan provides for increasing the dollar limits automatically as such changes become effective.

SCHEDULE SB ATTACHMENTS

Plan provisions for Citibuilder (section B)	
Effective date	Amended and restated effective January 1, 2000. The provisions under Section B only apply to benefits accrued through December 31, 2001.
Covered employees	Citibank U.S. employees and Citigroup Corporate employees with one year of service and Citistreet employees hired after December 31, 2000. Citibank employees age 45 or older with 5 years of service and whose age plus service equals at least 60 as of December 31, 1999 are covered under the final pay formula described under Section C.
Participation date	First of the month following the completion of one year of service.

Definitions	
Vesting service	Full and fractional years of service.
Credited service	One-twelfth of a year for each month in which compensated for one hour of service (only completed years count toward cash balance matrix).
Compensation	Base salary, overtime, bonuses and annual incentives paid, 401(k) and Section 125 deferrals, and commissions.
Normal retirement date	First of month coincident with or next following the attainment of age 65.
Accrued benefit	The sum of (i) or (ii) plus (iii), where (i) Frozen Citibank Retirement Plan benefit as of December 31, 1999 computed as described in Section C for Citibank employees. (ii) Frozen Account Balance as of December 31, 1999 computed as described in Section D for Citigroup corporate employees. (iii) Account Balance determined based on the Pay Credits and Interest Credits provided each year by the table below.

For all other employees, the Account Balance determined based on the Pay Credits and Interest Credits provided each year by the table below.

	Percentage of total compensation credited to account			
Age	Less than 6 years of completed service	At least 6 but less than 11 years of completed service	At least 11 but less than 15 completed years of service	15 years of completed service or more
Up to age 24	2.0%	2.0%		
25 to 29	2.5%	2.5%	2.5%	
30 to 34	3.0%	3.0%	3.0%	3.0%
35 to 39	4.0%	4.0%	4.0%	4.0%
40 to 44	4.0%	5.0%	5.0%	5.0%
45 to 49	4.0%	5.0%	6.0%	6.0%
50 and over	4.0%	5.0%	6.0%	7.0%

Annual credits are based on age and completed years of service as of December 31.

The minimum Pay Credit is equal to $500 for full-time employees.

The interest rate for Interest Credits during a plan year is determined as the average yield of 30-year U.S. Treasury Bonds for the previous August.

The cash balance account provided under Citibuilder is referred to as the “P4 Balance.” There was no opening balance established on the December 31, 1999 frozen accrued benefit for the Citibank employees.

Eligibility for benefits

Normal or late retirement — Retirement on the first day of any month following the attainment of age 65.

Early retirement — Retirement before normal retirement date and on or after attainment of age 55 and completion of one year of vesting service.

Deferred vested termination — Termination of employment for reasons other than retirement, disability or death with 5 years of vesting service.

Disability — Termination of employment due to disablement with 5 years of vesting service or 29 months on long-term disability.

Preretirement survivor benefit — Termination of employment due to death. Benefits are fully vested upon death.

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Benefits paid upon the following events

Normal or late retirement	Accrued benefit determined as of retirement date.
Early retirement	Cash balance account determined as of early retirement date for Citibuilder, payable as a lump sum or annuity. For benefits accrued through December 31, 1999, cash balance account increased with interest credits to Early Retirement Date for Travelers Corporate employees, payable as a lump sum or annuity. Frozen accrued benefit as of December 31, 1999 for Citibank employees reduced ½% for each month by which commencement precedes age 60, payable as a lump sum or annuity.
Disability	Accrued benefit determined as of the date of disablement. For employees on Long-Term Disability (LTD), pay credits are continued for 29 months and 100% vesting granted after 29 months on LTD.
Deferred vested termination	Accrued benefit determined as of the date of termination payable at 65.
Death with preretirement survivor benefit	Accrued benefit determined as of the date of death. 100% of cash balance account payable upon death.

Other

Forms of payment	The normal form of payment is a single life annuity for single participants and a 50% contingent annuity with the spouse as the designated beneficiary for married participants. Optional forms include a 1%, 50%, 75% or 100% contingent annuity, a cash refund annuity, a level income option, and a single life annuity (for married participants). The normal form of payment is converted to an optional form using the applicable interest rates and mortality table as defined in Code Section 417(e). Participants can elect to receive benefits in the form of a lump sum distribution. The lump sum value of the December 31, 1999 frozen accrued benefit for legacy Citibank employees is determined using the applicable interest rates and mortality table as defined in Code Section 417(e) and does not include any early retirement subsidy. In addition, participants may elect different payment options for the December 31, 1999 frozen accrued benefit and the cash balance benefit.

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Maximum on benefits and pay	All benefits and pay for any calendar year may not exceed the maximum limitations for that year as defined by the Internal Revenue Code. The plan provides for increasing the dollar limits automatically as such changes become effective.
MetLife annuity offset	Certain participants' benefits are offset by purchased annuities held under a group annuity contract with the Metropolitan Life Insurance Company. As of October 1, 1987, certain liabilities were settled based on full benefits for retirees and vested terminations, and reduced benefits for active participants, to be payable at normal retirement date.
Individual bank retirement plans	Certain grandfathered benefits (add-ons, offsets or minimums), provided under the prior individual bank retirement plans, were not valued. The impact of excluding these grandfathered benefits on the valuation results was determined to be immaterial.

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Plan provisions for grandfathered Citibank employees (section C)

Effective date	Amended and restated effective January 1, 2000. Amended December 31, 2012. Effective December 31, 2018 and each year-end thereafter, pension plan benefits are frozen for participants earning pay in excess of $120,000 in the year to ensure ongoing compliance with IRC 401(a)(26) as plan size decreases.
Covered employees	Citibank U.S. employees age 45 or older with at least 5 years of service and whose age plus service equals at least 60 as of December 31, 1999. (December 31, 2000 for Puerto Rico and Guam participants) Effective December 31, 2012, Citibank grandfathered participants whose pensionable earnings exceed $250,000 in any plan year will have their accrued benefits frozen under the Citigroup Pension Plan as of the end of that year, and all future benefits will be earned under the Citibank Supplemental ERISA Compensation Plan.
Participation date	First of the month following the completion of one year of Participation Service.

Definitions

Participation service	For regular employees, one-twelfth of a year for each month of employment. For temporary employees, 12-month period during which at least 1,000 hours are credited.
Vesting service	Prior to 1993: Employment years during which 1,000 or more hours of service are credited or during which employed for 6 months if regular work schedule is over 20 hours weekly. After 1992: Full and fractional years of service.
Credited service	One-twelfth of a year for each month in which compensated for one hour of service.
Compensation	Regular base annual rate of compensation excluding overtime, bonuses, annual incentives and commissions.
Average compensation	Compensation averaged over the highest paid 5 (not necessarily consecutive) years in the last 10 years of employment.
Primary Social Security	Estimated primary Social Security benefit payable at age 62 using actual pay history and assuming zero future earnings.

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Normal retirement date	First of month coincident with or next following the attainment of age 65.
Accrued benefit	2% of average compensation less 1-2/3% of primary Social Security times credited service up to 30 years; plus 3/4% of average compensation times credited service over 30 years but not in excess of 35 years.

Eligibility for benefits

Normal or late retirement	Retirement on the first day of any month following the attainment of age 65.
Early retirement	Retirement before normal retirement date and on or after attainment of age 55 and completion of one year of vesting service.
Deferred vested termination	Termination of employment for reasons other than retirement, disability or death with 5 years of vesting service.
Disability	Termination of employment due to disablement with 25 years of Credited Service or participation in the Citibank Long-Term Disability (LTD) plan.
Preretirement survivor benefit	Termination of employment due to death with 5 years of vesting service, or age 55 or age 50 with 15 years of credited service.

Benefits paid upon the following events

Normal or late retirement	Accrued benefit determined as of the retirement date.
Early retirement	Accrued benefit reduced ½% for each month by which commencement precedes age 60.
Disability	Accrued benefit determined as of the date of disablement and payable immediately. Temporary supplement payable until age 62, equal to 50% of the estimated Social Security benefit (100% if date of participation is prior to April 1, 1954). Disabled employees who participated in Citibank's LTD plan receive continued service accrued up to Normal Retirement Date or end of disablement, up to a maximum of 25 years of Credited Service.

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Deferred vested termination

Accrued benefit determined as of the normal retirement date reduced actuarially for commencement prior to age 65 as follows:

Age	Factor
55	.36
56	.40
57	.44
58	.48
59	.53
60	.59
61	.65
62	.72
63	.80
64	.89
65	1.00

Death with preretirement survivor benefit

For participants with 5 years of vesting service:

50% of accrued benefit actuarially adjusted for survivorship form and for early retirement.

For participants age 55 or age 50 with 15 years of credited service: 50% of the accrued benefit determined as of the normal retirement date, adjusted actuarially for the number of years in excess of 5 by which the spouse is younger or older than the participant (no adjustment for survivorship form or early commencement).

Other

Forms of payment

The normal form of payment is a single life annuity for single participants and a 50% contingent annuity with the spouse as the designated beneficiary for married participants.

Optional forms include a 1%, 50%, 75%, or 100% contingent annuity, a cash refund annuity, a level income option, and a single life annuity (for married participants). The normal form of payment is converted to an actuarially equivalent optional form based on the provisions in the plan document. For example, the conversion factor from a single life annuity to a 50% contingent annuity (with the beneficiary the same age as the participant) is 91.89% for participants under age 60, 89.50% for participants between age 60-65 and 87.64% for participants age 65 or older.

Effective November 1, 2018, a full lump sum option is available if the participant does not have a nonqualified benefit payable from

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	Citi. The lump sum is computed on a deferred to age 65 basis using the applicable 417(e) basis.
Maximum on benefits and pay	All benefits and pay for any calendar year may not exceed the maximum limitations for that year as defined by the Internal Revenue Code. The plan provides for increasing the dollar limits automatically as such changes become effective.
MetLife annuity offset	Certain participants' benefits are offset by purchased annuities held under a group annuity contract with the Metropolitan Life Insurance Company. As of October 1, 1987, certain liabilities were settled based on full benefits for retirees and vested terminations, and reduced benefits for active participants, to be payable at normal retirement date.
Individual bank retirement plans	Certain grandfathered benefits (add-ons, offsets or minimums), provided under the prior individual bank retirement plans were not valued. The impact of excluding these grandfathered benefits on the valuation results was determined to be immaterial.

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Plan provisions for former Travelers Group employees (section D)

Effective date

Amended and restated effective January 1, 2000. The provisions apply to benefits accrued through December 31, 2001.

Covered employees

Employees of Salomon Smith Barney, Shearson, American Health & Life, Consumer Finance, Travelers Bank, Primerica Financial Services, National Benefit Life Insurance Company and Investments.

Participation date

For full-time employees, first of the month following the completion of one year of service. For part-time employees, the January 1 or July 1 following the completion of 1,000 hours in the first year of employment.

Definitions

Vesting service

One year of vesting service for 1,000 hours worked in a calendar year.

Benefit service

Years and months worked. For part-time employees, one year is credited for each calendar year in which participant completes 1,000 hours.

Compensation

Base salary, overtime, bonuses and annual incentives earned, 401(k) and Section 125 deferrals, shift differential, and commissions.

Normal retirement date

First of month coincident with or next following the attainment of age 65.

Accrued benefit

The account balance determined based on the pay credits and Interest credits provided each year by the table below.

Attained age at December 31	Basic credit based on benefit service and age at December 31			Additional credit based only on age *
	0 to 5 years	6 to 14 years	15 or more years	Any service
34 or less	0.75%	1.25%	1.25%	1.00%
35 – 44	1.80%	2.00%	2.50%	1.00%
45 – 54	2.90%	3.50%	4.50%	2.50%
55 or older	4.00%	5.00%	7.00%	2.50%

* Additional credits based only on age apply to compensation in excess of the Social Security Wage Base.

Plan Name: Citigroup Pension Plan
EIN / PN: 52-1568099/020
Plan Sponsor: Citigroup Inc.
Valuation Date: January 1, 2024

The minimum pay credit is equal to $500 for full-time employees, prorated for the first year of participation.

The interest rate for interest credits during a calendar year is determined as the average yield of 30-year U.S. Treasury Bonds for the previous August, rounded to the nearest 0.1%.

The accrued benefit for Shearson participants consists of a benefit frozen as of July 31, 1993 under the prior Shearson pension plan (available in-service benefits at age 65), plus cash balance accruals after July 31, 1993.

The December 31, 1988 accrued benefit under the prior plans was converted to an opening account balance, using GAM 71 at 8.0%. The opening balance with interest through December 31, 1993, plus the additional cash balance accruals through December 31, 1993 are referred to as the "P1 balance" for all participants.

The cash balance account accrued after December 31, 1993 is referred to as the "P2 balance" for all participants, except for Smith Barney, whose account balance accrued after this date is referred to as the "P3 balance." Salomon and Shearson employees only have P3 balances.

P1 balance is payable as a lump sum, and 100% of the account balance is payable upon participant's death to surviving spouse. P2 balance is payable as a lump sum, and a REA death benefit is payable upon participant's death to surviving spouse. P3 balance is payable as an annuity or as a lump sum at any age, and a REA death benefit is payable upon participant's death to surviving spouse.

Eligibility for benefits

Normal or late retirement	Retirement on the first day of any month following the attainment of age 65.
Early retirement	Retirement before the normal retirement date and on or after both attaining age 55 and completing 5 years of vesting service.
Deferred vested termination	Termination of employment for reasons other than retirement or death with 5 years of vesting service or age 55 and 2 years of vesting service.
Preretirement survivor benefit	Termination of employment due to death with five years vesting service.
Disability	Participation in long-term disability plan for 6 months.

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Benefits paid upon the following events

Normal or late retirement	Accrued benefit determined as of normal retirement date.
Early retirement	Accrued benefit payable as a lump sum or as an annuity, actuarially reduced for early commencement (for P1 and P2 balances). Accrued benefit payable as an actuarially reduced annuity or lump sum at any age for Salomon Smith Barney and Shearson employees (for P3 balance). For Shearson employees with a frozen July 31, 1993 benefit: account balance is payable as described above (for P3 balance), plus, Shearson frozen annuity adjusted for early retirement based on the Shearson plan early retirement factors.
Deferred vested termination	Accrued benefit payable as an annuity or as a lump sum at any age (for P1, P2, and P3 balances).
Death with preretirement survivor benefit	50% of the accrued benefit payable as an annuity, actuarially adjusted for survivorship form and early retirement (for P2 and P3 balances). Accrued benefit payable as a 100% lump sum (for P1 balance).
Disability	Accrued benefit becomes 100% vested after 6 months in the long-term disability plan. The accrued benefit grows with interest credits only from date of disability until benefit commencement date.

Other

Forms of payment	The normal form of payment is a single life annuity for single participants and a 50% contingent annuity with the spouse as the designated beneficiary for married participants. Optional forms of payment include a 100% or 75% contingent annuity, a life annuity (for married participants) and a lump sum or life annuity with cash refund. The normal form of payment is converted to an optional form using the applicable interest rates and mortality table as defined in Code Section 417(e). For Shearson transfer participants with a frozen benefit as of July 31, 1993, actuarially equivalent optional forms of payment include a 100%, 75%, or 50% contingent annuity, a life annuity (for married participants), a 10-, 15-, or 20-year certain and life annuity, a 10-, 15-, or 20-year certain only annuity, a level income option, and a lump sum.

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Maximum on benefits and pay

All benefits and pay for any calendar year may not exceed the maximum limitations for that year as defined by the Internal Revenue Code. The plan provides for increasing the dollar limits automatically as such changes become effective.

Purchased annuities

For certain Commercial Credit Corporation employees, annuities were purchased from Prudential Insurance Company for benefits accrued through December 31, 1986. Citigroup completed a buyout of the contract in December 2022.

For certain Smith Barney employees, annuities were purchased from Metropolitan Life Insurance Company for benefits accrued through August 14, 1984. Pension liabilities attributable to these annuity contracts are excluded from the plan liabilities.

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Plan provisions for former Travelers Insurance employees (section E)

Effective date

Amended and restated effective January 1, 2000. Cash balance provisions under Section E only apply to benefits accrued through December 31, 2001.

Covered employees

Employees of Travelers Property Casualty, Travelers Life and Annuity, Copeland Associates, Aetna and The Travelers Insurance Company (TIC) and its participating subsidiaries.

Participation date

For full-time employees, the first of the month following the completion of one year of service. For part-time employees, the January 1 or July 1 following the completion of 1,000 hours in the first year of employment.

Definitions

Vesting service

One year of vesting service for 1,000 hours worked in a calendar year.

Benefit service

Years and months worked. For part-time employees one year is credited for each calendar year in which the participant completes 1,000 hours.

Compensation

Base salary, overtime, bonuses and annual incentives earned, 401(k) and Section 125 deferrals, shift differential, and commissions.

Normal retirement date

First of month coincident with or next following the attainment of age 65.

Accrued benefit

The account balance determined based on the pay credits and interest credits provided each year by the table below.

Attained age at December 31	Basic credit based on benefit service and age at December 31			Additional credit based only on age *
	0 to 5 years	6 to 14 years	15 or more years	Any service
34 or less	0.75%	1.25%	1.25%	1.00%
35 – 44	1.80%	2.00%	2.50%	1.00%
45 – 54	2.90%	3.50%	4.50%	2.50%
55 or older	4.00%	5.00%	7.00%	2.50%

* Additional credits based only on age apply to compensation in excess of the Social Security Wage Base.

The minimum pay credit is equal to $500 for full-time employees, prorated for the first year of participation.

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The interest rate for interest credits during a calendar year is determined as the average yield of 30-year U.S. Treasury Bonds for the previous August, rounded to the nearest 0.1%.

The cash balance account accrued under this section is referred to as the “P3 balance.”

For employees who were former TIC plan participants, the prior plan accrued benefit was multiplied by 10 to convert to an opening balance as of March 31, 1993. Additional pay credits were earned under a different cash balance matrix for the period April 1, 1993 through February 1, 1996 (12/31/1998 for transitional employees). This portion of the cash balance account is referred to as the “CB1 balance.”

For employees who were former TIC plan participants and who were hired between February 1, 1994 through January 31, 1996, the pay credits were earned under the above cash balance matrix through January 31, 1996. This portion of the cash balance account is referred to as the “CB2 balance.”

The interest rate for Interest Credits during a calendar year for CB1 and CB2 balances is 6.0%. The CB1 and CB2 balances are not payable as lump sums. The CB1 and CB2 balances are divided by 10 to convert to an annuity.

Employees who have accumulated either a CB1 balance or a CB2 balance begin receiving accruals under P3 as of February 1, 1996.

Grandfathered benefit

Certain grandfathered participants receive the greater of the cash balance benefit and benefits determined under the prior plan as follows:

For employees who were former TIC plan participants on or before December 31, 1989 and were at least age 45 on March 31, 1993, the greater of the cash balance benefit and, the greater of Alternative 1 or Alternative 2 (described below).

For employees who were former TIC plan participants after December 31, 1989 but before March 31, 1993, and were at least age 45 on March 31, 1993, the greater of the cash balance benefit and Alternative 1 (described below).

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	Alternative 1: 1.3% of final 3-year average compensation up to Social Security covered compensation times benefit service up to 30 years plus 1.6% of final 3-Year average compensation in excess of Social Security covered compensation times benefit service up to 30 years. Alternative 2: 2% of Final 5-Year Average compensation times benefit service up to 25 years plus 2/3% of final 5-year average compensation times benefit service in excess of 25 years (maximum 15 years) minus 2% of estimated Social Security benefit times benefit service up to 25 years. For participants whose sum of age and benefit service as of December 31, 1989 was at least 55, an additional 0.3% of final 3-year average compensation times the number of years that age plus benefit service as of December 31, 1989 exceeds 55 (maximum 25 years). Alternative 1 and alternative 2 formulas sunset on March 31, 2003.
Eligibility for benefits	
Normal or late retirement	Retirement on the first day of any month following the attainment of age 65.
Early retirement	Retirement before the Normal Retirement Date and on or after both attaining age 55 and completing 5 years of service.
Deferred vested termination	Termination of employment for reasons other than retirement, disability or death with 5 years of vesting service or age 55 and 2 years of service.
Disability	No disability benefit available for P3 cash balance benefit. For prior plan benefits, termination of employment due to disability after attaining age 50 with 5 years of service.
Preretirement survivor benefit	Termination of employment due to death with five years vesting service.

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Benefits paid upon the following events

Normal or late retirement	Accrued benefit determined as of the retirement date.
Early retirement	P3 balance is payable as an annuity or as a lump sum at any age. Alternative I/alternative II benefits are reduced based on early retirement factors under the prior plan and are payable as an annuity or lump sum. CB1/CB2 balances are divided by 10 to convert to an annuity. A lump sum is determined as the present value of the age 65 annuity.
Disability	Future accruals were for P3 cash balance benefit upon disability. For prior plan benefits, benefit accrual service continues during the period of disability. Final average earnings for the alternative formulas are based on average earnings as of the date of disability. CB1/CB2 balances include accruals based on company paid LTD continuation.
Deferred vested termination	P3 balance is payable as an annuity or as a lump sum at any age. For alternative I/alternative II, accrued benefit determined as of the normal retirement date reduced by early retirement factors under the prior plan (same reduction as for early retirement). For CB1/CB2, balances determined as of the normal retirement date, divided by 10 to convert to an annuity, and reduced by early retirement factors (applicable to CB1/CB2 only) under the prior plan. A lump sum is determined as the present value of the age 65 annuity benefit.
Death with preretirement survivor benefit	50% of the accrued benefit, actuarially adjusted for survivorship form and early retirement.

Other

Forms of payment	The normal form of payment is a single life annuity for single participants and a 50% contingent annuity with the spouse as the designated beneficiary for married participants. Optional forms are a 50% or 100% contingent annuity, a life annuity (for married participants), lump sum and, if 10 years of service, a life annuity with cash refund. The normal form of payment is converted to an optional form using the applicable interest rates and morality table as defined in code section 417(e). Benefits accrued under the former Travelers Insurance plan grandfathered formulas are also eligible for the following optional forms: 100%, 75%, 50%, or 25% contingent annuity (with or without pop-up); 5-, 10-, or 15- year certain and life annuity, a life annuity (for

	married participants), annuity with cost-of-living adjustment or lump sum. The normal form of payment is converted to an actuarially equivalent optional form based on the provisions in the plan document. For example, the conversion factor from a single life annuity to a 50% contingent annuity (with the beneficiary the same age as the participant) is 89.4% for a participant age 65, and the conversion factor from a single life annuity to a 10-year certain and life annuity is 93.8% for a participant age 65.
Maximum on benefits and pay	All benefits and pay for any calendar year may not exceed the maximum limitations for that year as defined by the Internal Revenue code. The plan provides for increasing the dollar limits automatically as such changes become effective.

* All provisions described in section E are related to the cash balance plan (P3 balance), with the exception of certain prior plan benefits (CB1/CB2, alternative 1/alternative 2) which are described above.

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Plan provisions for legacy Citistreet employees (section F)

Effective date	The original plan was effective September 1, 1946. Amended and restated effective January 1, 2001. Plans merged with Citigroup Pension Plan on December 30, 2000.
Covered employees	RIS employees from the State Street Retirement Plan and Wellspring employees from the Retirement Plan for Associates of Wellspring Resources as of December 31, 2000. RIS employees who were actively employed as of December 31, 1989 are eligible for grandfathered retirement benefits under the State Street Retirement Plan. Employees hired after January 1, 2001 by Citigroup will accrue benefits under the Citibuilder plan.
Participation date	Employees join the plan on the first January 1, April 1, July 1 or October 1 following the completion of one year of service (1,000 hours) and attainment of age 21.

Definitions

Vesting service	One year of vesting service for each 365 days worked in a calendar year.
Compensation	Base salary or wages for the Plan year, including deferrals under the Employee's Compensation Reduction Agreement of the Corporation's Salary Savings Program and under the Corporation's New Directions Plan.
Normal retirement date	First of month coincident with or next following the attainment of age 65.
Accrued benefit	The account balance determined based on the pay credits and Interest Credits provided each year by the table below. Effective January 1, 2008, no future pay credits under this formula will be credited to a participant's account balance with the exception of any participants disabled prior to 2008.

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Years in plan	Pay credit	Years in plan	Pay credit	Years in plan	Pay credit
1	4.00%	11	6.50%	21	9.00%
2	4.25%	12	6.75%	22	9.25%
3	4.50%	13	7.00%	23	9.50%
4	4.75%	14	7.25%	24	9.75%
5	5.00%	15	7.50%	25	10.00%
6	5.25%	16	7.75%	26	10.25%
7	5.50%	17	8.00%	27	10.50%
8	5.75%	18	8.25%	28	10.75%
9	6.00%	19	8.50%	29	11.00%
10	6.25%	20	8.75%	30	11.25%

No contributions are made for service in excess of 30 years.

Each year, interest is credited to the account balance as of the beginning of the year. Interest will be credited at a rate which, when compounded quarterly, will equal the average of the 90-day Treasury Bill rates for the preceding calendar year, plus ½%, subject to a minimum rate of 5% and a maximum rate of 10%. Interest is credited up to the date of retirement or termination.

Wellspring employees will accrue benefits under the State Street cash balance matrix as of December 31, 2000. The December 31, 2000 accrued benefit under the Wellspring Pension Equity Plan was converted to an opening balance.

Grandfathered benefit

RIS employees who are grandfathered are eligible to receive the greater of the account balance described above and the greater of formulas I, II, or III as described below:

Formula I:

The sum of (a) and (b), with (a) equal to the participant's Accrued Benefit as of June 30, 1989 multiplied by a fraction not less than one, the numerator of which is the participant's final 5-year average compensation at termination or retirement, and the denominator of which is the participant's final 5-year average compensation as of June 30, 1989, and (b) equal to 1.5 percent of the participant's final 5-year average compensation multiplied by the participant's participation service after June 30, 1989 (with total service not exceeding 30 years).

Formula II:

1.6667% of the participant's Final 5-year average compensation multiplied by benefit service (as defined by the Plan in effect on December 31, 1989, up to 30 years), minus 1.6667% of the participant's annual Social Security benefit multiplied by benefit service (as defined by the Plan in effect on December 31, 1989, up to 30 years).

Formula III (for employees hired prior to December 31, 1970 only):

1.25% of the participant's annual compensation (July 1 rate of pay) for each year of benefit service (from July 1 through June 30, as defined by the plan in effect on December 31, 1989) plus 0.5% of the participant's final 5-year average compensation in excess of $4,800 multiplied by benefit service (from July 1 through June 30, as defined by the plan in effect on December 31, 1989).

A participant's benefit under either formula I, formula II, or formula III is adjusted for early commencement by multiplying it by the applicable percentage from the following table:

Age at Retirement	Participant has 20 or more years of service	Participant has less than 20 years of service
65	100%	100%
64	100%	93%
63	100%	87%
62	100%	80%
61	96%	73%
60	92%	67%
59	88%	63%
58	84%	60%
57	81%	57%
56	78%	53%
55	75%	50%

Eligibility for benefits

Normal or late retirement — Retirement on the first day of any month following the attainment of age 65.

Early retirement — Retirement before the normal retirement date and on or after both attaining age 55 and completing 10 years of Vesting Service.

Deferred vested termination — Termination of employment for reasons other than retirement, disability, or death with 3 years of Vesting Service.

Disability — Enrolled in the company's long-term disability program.

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Preretirement survivor benefit	Termination of employment due to death with 3 years of vesting service.

Benefits paid upon the following events

Normal or late retirement	Accrued benefit determined as of the retirement date.
Early retirement	Accrued benefit determined as of the retirement date.
Deferred vested termination	Accrued benefit payable as a lump sum at any age, or as an annuity equal to the equivalent of the account balance, with interest credits to any date of commencement between termination and age 65.
Disability	Continued accrual of benefits at the rate of compensation in effect on the date of disability.
Death with preretirement survivor benefit	Accrued benefit determined as of the date of death, paid as a lump sum or an annuity to the beneficiary.

Other

Forms of payment	The normal form of payment is a single life annuity for single participants and a 50% contingent annuity with the spouse as the designated beneficiary for married participants. Optional forms are a 50%, 66⅔%, 75%, or 100% contingent annuity, a 5-, or 10- year certain and life annuity, a life annuity (for married participants), and a lump sum. The normal form of payment is converted to an optional form using the applicable interest rates and mortality table as defined in code section 417(e). Participants who are married and terminate prior to early or normal retirement eligibility are not eligible to receive the 66⅔% or 100% contingent annuity or the 5- and 10- year certain and life annuities.
Maximum on benefits and pay	All benefits and pay for any calendar year may not exceed the maximum limitations for that year as defined by the Internal Revenue code. The plan provides for increasing the dollar limits automatically as such changes become effective.

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Plan provisions for grandfathered legacy Associates First Capital Corporation employees (section G)	
Effective date	Amended and restated effective January 1, 1999. Effective December 31, 2018 and each year-end thereafter, pension plan benefits are frozen for participants earning pay in excess of $120,000 in the year to ensure ongoing compliance with IRC 401(a)(26) as plan size decreases.
Covered employees	Associates First Capital Corporation employees age 53 or older with at least 8 years of service as of December 31, 2001, age 63 or older with at least 3 years of service as of December 31, 2001, or age 50 or older with at least 10 years of service and where age plus service equals at least 65 as of December 31, 2001.
Participation date	November 1, 1989 for employees who were participants in a predecessor Plan. First of the month following the attainment of twenty one years of age and the completion of one year of eligibility service for employees hired after November 1, 1989.
Definitions	
Eligibility service	For full-time employees, 12-month period during which 365 days are credited. For part-time employees, 12-month period during which at least 1,000 hours are credited.
Vesting service	12-month period during which 365 days are credited.
Benefit service	For full-time employees, 12-month period during which 365 days are credited. For part-time employees, 12-month period during which at least 1,000 hours are credited and the employee works a complete calendar year.
Compensation	Base pay prior to pre-tax contributions, including overtime, commissions and cash bonuses.
Final average compensation	Compensation averaged over the highest paid 5 consecutive years in the last 10 years of employment.
Social Security	Annual primary insurance amount payable at age 65 under the Social Security Act, in effect on the earlier of his normal retirement date or the date his employment ceases.
Normal retirement date	First of month coincident with or next following the attainment of age 65.
Accrued benefit	2% of Final Average Compensation (FAC) times benefit service up to 20 years; plus 1% of final average compensation times benefit service over 20 years; minus 1.25% of Social Security benefit times benefit service (for participants hired prior to 1976, limited to 40 years*); minus retirement benefits derived from account balance of the Profit Sharing Plan as of December 31, 1967, if any. In no event shall the offset exceed 1% of FAC times benefit service.

*For these participants, a 1% of FAC times benefit service formula also applies.

Plan Name:	Citigroup Pension Plan
EIN / PN:	52-1568099/020
Plan Sponsor:	Citigroup Inc.
Valuation Date:	January 1, 2024

SCHEDULE SB ATTACHMENTS

Eligibility for benefits

Normal or late retirement	For employees hired prior to January 1, 1990, retirement on the first day of any month following the attainment of age 65. For employees hired after December 31, 1989, the first day of any month following the attainment of age 65 with 5 years of vesting service.
Early retirement	Retirement before normal retirement date and on or after attainment of age 55 and completion of 5 years of vesting service.
Deferred vested termination	Termination of employment for reasons other than retirement, disability or death with 5 years of vesting service.
Disability	Termination of employment due to total and permanent disability.
Preretirement survivor benefit	Termination of employment due to death with 5 years of vesting service.

Benefits paid upon the following events

Normal or late retirement	Accrued benefit determined as of the retirement date. For late retirements, there is a minimum of the actuarial equivalent of the normal retirement benefit.
Early retirement	Accrued benefit reduced 0.35% for each month by which commencement precedes the normal retirement date.
Disability	Benefit will be paid from the company's LTD plan.
Deferred vested termination	Accrued benefit reduced by 0.5% for each month for commencement prior to age 65 for employees hired after December 31, 1986. Accrued benefit reduced by 0.35% for each month for commencement prior to age 65 for employees hired prior to January 1, 1987.
Death with preretirement survivor benefit	50% of Accrued benefit determined as of date eligible for early retirement, actuarially adjusted for survivorship form and for early retirement.

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Other

Forms of payment

The normal form of payment is a single life annuity for single participants and a 50% joint and survivor annuity actuarially equivalent to single life annuity with the spouse as the designated beneficiary for married participants.

Optional forms include a 50%, 75%, and 100% contingent annuity, a life annuity (for married participants), a level income option, a 10-year certain and life annuity, and a lump sum (only available if hired before January 1, 1989 and the present value of benefits is $10,000 or less). The normal form of payment is converted to an actuarially equivalent optional form using the factors in the prior AFCC plan document. For example, when converting from the normal form of payment to a contingent annuity, use the basic percentages described in the document (0.90 for 50%, 0.86 for 75%, and 0.82 for 100%), and then adjust to reflect differences in the ages of the participant and the contingent annuitant.

Effective November 1, 2018, a full lump sum option is available if the participant does not have a nonqualified benefit payable from Citi. The lump sum is computed on a deferred to age 65 basis using the applicable 417(e) basis.

Maximum on benefits and pay

All benefits and pay for any calendar year may not exceed the maximum limitations for that year as defined by the Internal Revenue code. The plan provides for increasing the dollar limits automatically as such changes become effective.

SCHEDULE SB ATTACHMENTS

Plan provisions for certain legacy California Federal Bank employees (section H)

Effective date	August 1, 1950. The Plan was amended and restated effective August 1, 2000. This plan was merged into the Citigroup Pension Plan effective November 1, 2002.
Eligibility	No new entrants joined the plan after September 11, 1998.
Accrued benefit	All benefits for Cal Fed plan participants were frozen on May 31, 1993. All benefits for SF Fed plan participants were frozen on September 30, 1995. All benefits for Redlands Federal plan participants were frozen on March 15, 1997. All benefits for Glendale Federal plan participants were frozen on September 11, 1998.
Prior plan mergers	On April 30, 1997, the SF Fed plan (San Francisco Federal Savings & Loan Association Retirement Income Plan) was merged into this plan. On October 31, 1998, the Glendale Federal and Redlands Federal retirement plans were merged into this plan.
Normal retirement	Age 65
Early retirement	Age 55. Early retirement reductions vary, depending on prior plan participation.
Vesting	All active employees were 100% vested upon acquisition by Cal Fed.
Form of benefits	Generally, 15-year certain and life annuity. Actuarially equivalent optional forms vary by location as follows: *California Federal Bank*: Actuarially equivalent optional forms include a 50%, 66 2/3%, or 100% contingent annuity, a life annuity (for married participants), a 12- or 15-year certain and life annuity, or a lump sum. *San Francisco Federal Bank*: Actuarially equivalent optional forms include a 50% or 100% contingent annuity, a life annuity (for married participants), a 10- or 15-year certain and life annuity (based on a single life annuity or a contingent annuity), or a lump sum. *Glendale Federal Retirement Plan*: Actuarially equivalent optional forms include a 50%, 75%, or 100% contingent annuity, a life annuity (for married participants), a 10- or 15-year certain and life annuity, a level income option, or a lump sum.

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Redlands Federal Bank: Actuarially equivalent optional forms include a 50% or 66 2/3% contingent annuity, a life annuity (for married participants), a 10-year certain and life annuity, or a lump sum

Cost-of-living adjustments

San Francisco Federal Bank plan participants in pay status receive a cost of living adjustment every May 1st following the annuity start date.

Redlands Federal Bank plan participants in pay status receive a cost of living adjustment every January 1st following the later of age 60 or the annuity start date.

Certain California Federal Bank retirees receive annual cost-of-living increases for benefits earned through December 31, 1985.

SCHEDULE SB ATTACHMENTS

Plan provisions for grandfathered Commercial Credit employees (section I)

Covered employees	Former Commercial Credit employees who were age 55 with 20 years of service or age 63 as of January 1, 1990 are eligible for the greater of (i) the cash balance benefits described in sections A, B, and D of this summary or (ii) 100% of the accrued benefit described below. Former Commercial Credit employees who were age 45 with 15 years of service as of January 1, 1990 are eligible for the greater of (i) the cash balance benefits described in sections A, B, and D of this summary or (ii) 80% of the accrued benefit described below.
Compensation	Base salary, overtime, bonuses and annual incentives paid, 401(k) and section 125 deferrals, and commissions.
Average compensation	Compensation averaged over 5 highest consecutive years out of the last 10 years
Estimated Social Security benefit	Estimated primary Social Security benefit payable at age 62, or date of retirement, if later, using actual pay history and level future earnings for retirements prior to age 62 or prior to age 60 with 30 years of service.
Normal retirement	First of month nearest age 65.
Accrued Benefit	1.75% of average compensation times service less 1.67% of estimated Social Security benefit times service (up to 30 years*) Accrued benefit limited to 60% of average compensation up to $4,200 plus 50% of average compensation in excess of $4,200, less 1.67% of estimated Social Security benefit multiplied by credited service (max 30 years) (80% factor applies for employees that did not meet the 55/20 or age 63 grandfathering criteria at 1/1/90)
Early retirement	Age 55 with 9 years of service Reduction is 6%/year prior to age 62 or 5%/yr. prior to age 65 for terminated vested employees with at least 9 years of service Unreduced at age 60 with at least 30 years of service

SCHEDULE SB ATTACHMENTS

Normal form of payment	The normal form of payment is a single life annuity for single participants and a 50% joint and survivor with a “pop-up” annuity, actuarially equivalent to a single life annuity, with the spouse as the designated beneficiary for married participants.
Optional form of payment	Lump sum, single life annuity (for married participants), 50%, 75%, or 100% joint and survivor annuity (with or without pop-up option), and cash refund annuity. The normal form of payment is converted to an optional form using the 1974 Buck mortality table (95% male and 5% female) and an interest rate of 6.5%.

* Not applicable for participants with average compensation of less than $16,800

SCHEDULE SB ATTACHMENTS

Plan provisions for grandfathered Smith Barney employees (section J)	
Covered employees	Former Smith Barney employees who were age 55 with 20 years of service or age 63 as of January 1, 1990 are eligible for the greater of (i) the cash balance benefits described in sections A, B, and D of this summary or (ii) 100% of the accrued benefit described below. Former Smith Barney employees who were age 45 with 15 years of service as of January 1, 1990 are eligible for the greater of (i) the cash balance benefits described in sections A, B, and D of this summary or (ii) 80% of the accrued benefit described below. Effective December 31, 2018 and each year-end thereafter, pension plan benefits are frozen for participants earning pay in excess of $120,000 in the year to ensure ongoing compliance with IRC 401(a)(26) as plan size decreases.
Compensation	Base salary, overtime, commissions and 401(k) and Section 125 deferrals.
Average compensation	Compensation averaged over the highest 60 months out of the last 120 months subject to a maximum of $100,000 for account executives and $200,000 for all other employees
Estimated Social Security benefit	Estimated primary Social Security benefit payable at age 62, or date of retirement, if later, using actual pay history and level future earning for retirements prior to age 62 or prior to age 60 with 30 years of service.
Normal retirement	Age 65
Accrued benefit	1.67% of average compensation less estimated Social Security benefit times expected years of service up to 30 years plus 0.5% of average compensation times expected years of service over 30 years, times actual service divided by expected service (80% factor applies for employees not meeting 55/20 or age 63 as of 1/1/90)
Early retirement	Age 55 Reduction is 0.556%/month prior to age 65 and an additional 0.278% month prior to age 60

SCHEDULE SB ATTACHMENTS

Optional form of payment

Lump sum, single life annuity (for married participants), 50%, 75%, or 100% joint and survivor (with or without pop-up option) annuity. The cash refund annuity was eliminated as of January 1, 2008.

The normal form of payment is converted to an actuarially equivalent optional form based on the provisions in the plan document. For example, the conversion factor from a single life annuity to a 50% contingent annuity (with the beneficiary the same age as the participant) is 88.0% for a participants age 65.

Plan Name	**The Citigroup Pension Plan**
Plan Sponsor EIN	**52-1568099**
ERISA Plan No.	**020**
Plan Year End	**12/31/2024**

The required attachment noted below is included within the Accountant's Opinion attachment to the Form 5500 Schedule H, Part III, which consists of the entire Audit report issued by the Plan's Independent Qualified Public Accountant (IQPA).

Form/Schedule	Line Item	Description
5500 Schedule H	Line 4i	Schedule of Assets (Held at End of Year)