

PROHIBITION OF SALES TO EEA RETAIL INVESTORS – The Notes are not intended to be offered, sold or otherwise made available to and should not be offered, sold or otherwise made available to any retail investor in the European Economic Area (**EEA**). For these purposes, a retail investor means a person who is one (or more) of: (i) a retail client as defined in point (11) of Article 4(1) of Directive 2014/65/EU (as amended, **MiFID II**); or (ii) a customer within the meaning of Directive (EU) 2016/97 (the **Insurance Distribution Directive**), where that customer would not qualify as a professional client as defined in point (10) of Article 4(1) of MiFID II; or (iii) not a qualified investor as defined in Regulation (EU) 2017/1129 (the **Prospectus Regulation**). Consequently no key information document required by Regulation (EU) No 1286/2014 (as amended, the **PRIIPs Regulation**) for offering or selling the Notes or otherwise making them available to retail investors in the EEA has been prepared and therefore offering or selling the Notes or otherwise making them available to any retail investor in the EEA may be unlawful under the PRIIPs Regulation.

PROHIBITION OF SALES TO UK RETAIL INVESTORS – The Notes are not intended to be offered, sold or otherwise made available to and should not be offered, sold or otherwise made available to any retail investor in the United Kingdom (**UK**). For these purposes, a retail investor means a person who is one (or more) of: (i) a retail client, as defined in point (8) of Article 2 of Regulation (EU) No 2017/565 as it forms part of domestic law by virtue of the European Union (Withdrawal) Act 2018 (**EUWA**); (ii) a customer within the meaning of the provisions of the Financial Services and Markets Act 2000 (as amended, the **FSMA**) and any rules or regulations made under the FSMA to implement Directive (EU) 2016/97, where that customer would not qualify as a professional client, as defined in point (8) of Article 2(1) of Regulation (EU) No 600/2014 as it forms part of domestic law by virtue of the EUWA; or (iii) not a qualified investor as defined in Article 2 of Regulation (EU) 2017/1129 as it forms part of domestic law by virtue of the EUWA. Consequently no key information document required by Regulation (EU) No 1286/2014 as it forms part of domestic law by virtue of the EUWA (the **UK PRIIPs Regulation**) for offering or selling the Notes or otherwise making them available to retail investors in the UK has been prepared and therefore offering or selling the Notes or otherwise making them available to any retail investor in the UK may be unlawful under the UK PRIIPs Regulation.

The Notes do not constitute a participation in a collective investment scheme in the meaning of the Swiss Federal Act on Collective Investment Schemes (CISA). They are neither subject to authorisation nor supervision by the Swiss Financial Market Supervisory Authority FINMA (FINMA), and investors in Notes will not benefit from protection under the CISA or supervision by any Swiss regulatory authority and are exposed to the risk of the Issuer and Guarantor (if applicable).

Pricing Supplement dated 27 September 2021

Citigroup Global Markets Funding Luxembourg S.C.A.

Legal Entity Identifier (LEI): 549300EVRWDWFJUNNP53

Issue of USD 1,900,000 Worst of Quanto Snowballing Autocall Notes linked to a Basket of Shares due January 2023

Guaranteed by Citigroup Global Markets Limited

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

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

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

may only do so in circumstances in which no obligation arises for the Issuer or any Dealer to publish a prospectus pursuant to section 85 of the FSMA or supplement a prospectus pursuant to Article 23 of the UK Prospectus Regulation, in each case, in relation to such offer.

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

The Notes and the CGMFL Deed of Guarantee and any Entitlements have not been and will not be registered under the United States Securities Act of 1933, as amended (the **Securities Act**) or any state securities law. The Notes are being offered and sold outside the United States to non-U.S. persons in reliance on Regulation S under the Securities Act (**Regulation S**) and may not be offered or sold within the United States or to, or for the account or benefit of, any U.S. person (as defined in Regulation S). Each purchaser of the Notes or any beneficial interest therein will be deemed to have represented and agreed that it is outside the United States and is not a U.S. person and will not sell, pledge or otherwise transfer the Notes or any beneficial interest therein at any time within the United States or to, or for the account or benefit of, a U.S. person, other than the Issuer or any affiliate thereof. For a description of certain restrictions on offers and sales of Notes, see “*Subscription and sale and transfer and selling restrictions for Notes*” of the Offering Circular and item 5 of Part B below.

The Notes and the CGMFL Deed of Guarantee and any Entitlements do not constitute, and have not been marketed as, contracts of sale of a commodity for future delivery (or options thereon) subject to the United States Commodity Exchange Act, as amended, and trading in the Notes has not been approved by the United States Commodity Futures Trading Commission under the United States Commodity Exchange Act, as amended.

The Notes may not be offered or sold to, or acquired by, any person that is, or whose purchase and holding of the Notes is made on behalf of or with “plan assets” of, an employee benefit plan subject to Title I of the U.S. Employee Retirement Income Security Act of 1974, as amended (**ERISA**), a plan, individual retirement account or other arrangement subject to Section 4975 of the U.S. Internal Revenue Code of 1986, as amended (the **Code**) or an employee benefit plan or other plan or arrangement subject to any laws, rules or regulations substantially similar to Title I of ERISA or Section 4975 of the Code.

PART A - CONTRACTUAL TERMS

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

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

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

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

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

- | | | | |
|----|-------|--|--|
| 1. | (i) | Issuer: | Citigroup Global Markets Funding Luxembourg S.C.A. |
| | (ii) | Guarantor: | Citigroup Global Markets Limited |
| 2. | (i) | Series Number: | CGMFL38268 |
| | (ii) | Tranche Number: | 1 |
| | (iii) | Date on which the Notes will be consolidated and form a single Series: | Not Applicable |

3.	Specified Currency or Currencies:	United States dollars (USD)
4.	Aggregate Principal Amount:	
	(i) Series:	USD 1,900,000
	(ii) Tranche:	USD 1,900,000
5.	Issue Price:	100 per cent. of the Aggregate Principal Amount
6.	(i) Specified Denominations:	USD 1,000
	(ii) Calculation Amount:	USD 1,000
7.	(i) Issue Date:	30 September 2021
	(ii) Interest Commencement Date:	Not Applicable
8.	Maturity Date:	4 January 2023, subject to adjustment in accordance with the Following Business Day Convention
9.	Types of Notes:	(i) Underlying Linked Notes (ii) The Notes are Underlying Linked Notes and relate to the Underlying(s) specified in item 16(i) below (iii) The Notes are Cash Settled Notes and may, in certain circumstances, be Physical Delivery Notes – see item 28 below and Schedule 1 attached hereto
10.	Interest Basis:	The Notes do not bear or pay any interest
11.	Redemption/Payment Basis:	Underlying Linked Redemption
12.	Change of Interest or Redemption/Payment Basis:	Not Applicable
13.	Put/Call Options:	Not Applicable
14.	(i) Status of the Notes:	Senior
	(ii) Status of the CGMFL Deed of Guarantee:	Senior
15.	Method of Distribution:	Non-syndicated

PROVISIONS RELATING TO UNDERLYING LINKED NOTES

16.	Underlying Linked Notes Provisions	Applicable - the provisions in Condition 19 (<i>General Provisions Applicable to Underlying Linked Notes</i>) of the General Conditions apply (subject as provided in the relevant Underlying Schedule)
	(i) Underlying:	
	(A) Description of Underlyings:	Each Underlying specified under the heading “Underlying” in the table set out in Schedule 2 attached hereto
	(B) Classification:	In respect of an Underlying, the classification specified for such Underlying under the heading “Classification”

in the table set out in Schedule 2 attached hereto

(C) Electronic Page:

In respect of an Underlying, the Bloomberg Page specified for such Underlying under the heading "Electronic Page" in the table set out in Schedule 2 attached hereto

(ii) Particulars in respect of each Underlying:

Share:

(A) Share Company:

The Share Company specified for an Underlying under the heading "Share Company" in the table set out in Schedule 2 attached hereto

(B) Exchange(s):

In respect of an Underlying, the Exchange specified for such Underlying under the heading "Exchange(s)" in the table set out in Schedule 2 attached hereto

(C) Related Exchange(s):

In respect of each Underlying, All Exchanges

(D) Additional Provisions for Shares traded through the China Connect Service:

Not Applicable

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

Share:

(A) Additional Disruption Event(s):

Increased Cost of Stock Borrow
Loss of Stock Borrow

(B) Share Substitution Criteria:

Reference Index

(iv) Trade Date:

16 September 2021

(v) Realisation Disruption:

Not Applicable

(vi) Hedging Disruption Early Termination Event:

Not Applicable

PROVISIONS RELATING TO INTEREST (IF ANY) PAYABLE

17. Fixed Rate Note Provisions	Not Applicable
18. Floating Rate Note Provisions	Not Applicable
19. Zero Coupon Note Provisions	Not Applicable
20. Dual Currency Interest Provisions	Not Applicable
21. Underlying Linked Notes Interest Provisions	Not Applicable

PROVISIONS RELATING TO REDEMPTION

22. Issuer Call	Not Applicable
23. Investor Put	Not Applicable

24. Redemption Amount of each Calculation Amount	See items 25 and 28 below and Schedule 1 and Schedule 2 attached hereto
25. Underlying Linked Notes Redemption Provisions	Applicable
(i) Redemption Amount for Underlying Linked Notes:	See paragraph 1 of Schedule 1 attached hereto
(ii) Specified Valuation Date(s):	16 December 2022. Such date shall be subject to adjustment as provided in Condition 19 (<i>General Provisions Applicable to Underlying Linked Notes</i>) of the General Conditions (such Valuation Date as so adjusted, the Final Valuation Date)
(iii) Valuation Disruption (Scheduled Trading Days):	Move in Block
(iv) Valuation Disruption (Disrupted Days):	Value What You Can
(v) Valuation Roll:	Eight
26. Mandatory Early Redemption Provisions	Applicable
(i) Mandatory Early Redemption Event:	A Mandatory Early Redemption Event will occur if, on any Mandatory Early Redemption Valuation Date, the Underlying Closing Level of each Underlying is equal to or greater than its respective Autocall Barrier Level (as defined in paragraph 2 of Schedule 1 attached hereto)
(ii) Mandatory Early Redemption Amount(s):	USD 1,000 per Calculation Amount multiplied by the Mandatory Early Redemption Payoff (as defined in paragraph 3 of Schedule 1 attached hereto)
(iii) Mandatory Early Redemption Date(s):	In respect of a Mandatory Early Redemption Valuation Date on which a Mandatory Early Redemption Event occurs, the date specified for the related Specified Valuation Date under the heading “Mandatory Early Redemption Date” in the table set out in paragraph 3 of Schedule 1 attached hereto.
(iv) Specified Valuation Date(s):	Each date specified under the heading “Mandatory Early Redemption Valuation Date” in the table set out in paragraph 3 of Schedule 1 attached hereto. Each such date shall be subject to adjustment as provided in Condition 19 (<i>General Provisions Applicable to Underlying Linked Notes</i>) of the General Conditions (each such Valuation Date, as so adjusted (if applicable), a Mandatory Early Redemption Valuation Date)
(v) Valuation Disruption (Scheduled Trading Days):	Move in Block
(vi) Valuation Disruption (Disrupted Days):	Value What You Can
(vii) Valuation Roll:	Eight

27. Early Redemption Amount

- (i) Early Redemption Amount(s) payable on redemption for taxation reasons or illegality (Condition 5(b) (*Redemption for Taxation Reasons and Redemption for Illegality*) of the General Conditions) or on Event of Default (Condition 9 (*Events of Default*) of the General Conditions) or other relevant early redemption pursuant to the Conditions and/or the method of calculating the same: Condition 5(d)(iii)(A) of the General Conditions applies
- (ii) Early Redemption Amount includes amount in respect of accrued interest: Not Applicable

28. Provisions applicable to Physical Delivery

- (i) Settlement via Intermediary: Applicable – for which purpose the Intermediary is the Calculation Agent
- (ii) Entitlement: Entitlement per Calculation Amount is a number of the Relevant Asset determined by the Calculation Agent by reference to the following formula:
- $$\text{USD 1,000} / \text{Underlying Strike Level of the Worst Performing Underlying} \times \text{FX Rate}$$
- Underlying Strike Level** has the meaning ascribed to it in paragraph 2 of Schedule 1 attached hereto
- FX Rate** means (i) in respect of an Underlying, the par or nominal value of which is expressed in a currency other than the Specified Currency (the **Relevant Currency**), the average of the mid Relevant Currency/ Specified Currency exchange rate quoted (A) with respect to Kering S.A., on Reuters Page USDEUR=R (or such other page or service that may replace Reuters Page USDEUR=R for the purpose of displaying the mid Relevant Currency/ Specified Currency exchange rate or any other page or service as the Calculation Agent may select for this purpose which displays such exchange rate) at the closing time of the Exchange of the Worst Performing Underlying on the Final Valuation Date and (B) with respect to Zurich Insurance Group AG, on Reuters Page USDCHF=R (or such other page or service that may replace Reuters Page USDCHF=R for the purpose of displaying the mid Relevant Currency/ Specified Currency exchange rate or any other page or service as the Calculation Agent may select for this purpose which displays such exchange rate) at the closing time of the Exchange of the Worst Performing Underlying on the Final Valuation Date as determined by the Calculation Agent (expressed as the number of units of the Relevant Currency (or part thereof) for which one unit of the Specified Currency can be exchanged) PROVIDED THAT if any such FX Rate cannot be determined as specified above it shall be determined by the

Calculation Agent at such time(s) and by reference to such source(s) as it deems appropriate or (ii) otherwise,
1

(iii) Equivalent Amount:

As per Condition 6(h) (*Physical Delivery*) of the General Conditions and, for the purpose of the definition of Entitlement Price set out therein, (i) the relevant Valuation Date shall be the Final Valuation Date and (ii) the Underlying Closing Level of the Underlying that is the Relevant Asset shall be converted into the Specified Currency by reference to the FX Rate for such Underlying

(iv) Relevant Asset(s):

The relevant asset to which the Notes relate is the Worst Performing Underlying (as defined in paragraph 2 of Schedule 1 attached hereto)

(v) Delivery Method and details required for delivery using such Delivery Method:

The Entitlement will be delivered to the securities account with the relevant Settlement System as further described in Schedule 1 attached hereto and Condition 6(h) (*Physical Delivery*), including references therein where so required to **Relevant Clearing System**, shall be construed accordingly.

Delivery of the Entitlement to a Noteholder will be evidenced by:

- (i) if the Noteholder elects for delivery through Euroclear or Clearstream, Luxembourg, the credit of the Entitlement to the securities account with Euroclear or Clearstream, Luxembourg, as specified by the Noteholder in the relevant Asset Transfer Notice; or
- (ii) if the Noteholder elects for delivery through LCH the credit of the Entitlement to the securities account with LCH, as specified by the Noteholder in the relevant Asset Transfer Notice; or
- (iii) if the Noteholder elects for delivery through DTC the credit of the Entitlement to the securities account with DTC, as specified by the Noteholder in the relevant Asset Transfer Notice; or
- (iv) if the Noteholder elects for delivery through SIX SIS the credit of the Entitlement to the securities account with SIX SIS, as specified by the Noteholder in the relevant Asset Transfer Notice.

Such delivery shall fully discharge the Intermediary's obligation to the Issuer to deliver the Entitlement to the Noteholders and the Issuer's obligation to procure it does so

Neither the Issuer nor the Intermediary shall be under any obligation to register or procure the registration of a Noteholder in the register of members of the Share Company

Settlement System means:

- (i) where the Noteholder elects for delivery through Euroclear or Clearstream, Luxembourg, Euroclear

	or Clearstream, Luxembourg, as applicable; or
	(ii) where the Noteholder elects for delivery through LCH.Clearnet SA (LCH), LCH; or
	(iii) where the Noteholder elects for delivery through the Depository Trust Company (DTC), DTC; or
	(iv) where the Noteholder elects for delivery through SIX SIS Ltd (SIX SIS), SIX SIS.
(vi) Failure to Deliver due to Illiquidity:	(Condition 6(h)(i)(F) (<i>Failure to Deliver due to Illiquidity</i>) of the General Conditions): Applicable
(vii) Aggregation of Entitlements:	Not Applicable
(viii) Cash Adjustment:	Applicable
	The value of Fractional Entitlement shall be determined by reference to the Underlying Closing Level of the Worst Performing Underlying on the Final Valuation Date.
	Tradeable Amount: 1

29. Variation of Settlement

(i) Issuer's or Intermediary's option to vary settlement:	Applicable – The Intermediary has the option to vary settlement in respect of the Notes pursuant to Condition 6(h)(iv) (<i>Issuer or Intermediary Option to Vary Settlement in respect of Physical Delivery Notes</i>) of the General Conditions
(ii) Holder's option to vary settlement:	Not Applicable

GENERAL PROVISIONS APPLICABLE TO THE NOTES

30. Fallback Provisions relating to Notes other than Underlying Linked Notes:	Not Applicable
31. Administrator/Benchmark Event:	Early Redemption following Administrator/Benchmark Event: Not Applicable
32. Reference Rate Event Provisions:	Not Applicable
33. Form of Notes:	Registered Notes Regulation S Global Registered Note Certificate registered in the name of a nominee for a common depository for Euroclear and Clearstream, Luxembourg
34. Governing Law:	English law applies
35. New Safekeeping Structure:	Not Applicable
36. Business Centres:	London and New York City
37. Business Day Jurisdiction(s) or other special provisions relating to payment dates:	London and New York City
38. Renminbi Settlement Centre(s):	Not Applicable
39. Details relating to Partly Paid Notes: amount of each payment comprising the Issue Price and	Not Applicable

date on which each payment is to be made and consequences (if any) of failure to pay, including any right of the Issuer to forfeit the Notes and interest due on late payment:

- | | |
|--|--|
| 40. Details relating to Instalment Notes: amount of each Instalment Amount (including any maximum or minimum Instalment Amount), date on which each payment is to be made: | Not Applicable |
| 41. Redenomination, renominatisation and reconventioning provisions: | Not Applicable |
| 42. Consolidation provisions: | The provisions of Condition 12 (<i>Further Issues</i>) of the General Conditions apply |
| 43. Other terms and conditions: | See Schedule 1 and Schedule 2 attached hereto |
| 44. China Compliance Representations, Warranties and Undertakings: | Not Applicable |
| 45. Taiwan Compliance Representations, Warranties and Undertakings: | Not Applicable |
| 46. Name and address of Calculation Agent: | Citigroup Global Markets Limited at Citigroup Centre, Canada Square, Canary Wharf, London E14 5LB, United Kingdom, acting through its EMEA Equity Stocks Exotic Trading Desk in London (or any successor department/group) |
| 47. Determinations: | Commercial Determination |

PURPOSE OF PRICING SUPPLEMENT

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

RESPONSIBILITY

The Issuer and the CGMFL Guarantor accept responsibility for the information contained in this Pricing Supplement. The information relating to the Shares and the Share Companies has been extracted from the Bloomberg pages. Each of the Issuer and the CGMFL Guarantor confirms that the information contained in this Pricing Supplement is, to the best of its knowledge, correct, and that no material facts or circumstances have been omitted from the Offering Circular.

PART B - OTHER INFORMATION

1. LISTING AND ADMISSION TO TRADING

Listing and admission to trading: None

2. RATINGS

Ratings: The Notes are not rated.

3. UNDERLYING DISCLAIMERS

Bloomberg®

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

4. OPERATIONAL INFORMATION

ISIN Code: XS2389758082

Common Code: 238975808

CUSIP: 5C024Y9Z1

Valoren: CH113556758

Any clearing system(s) other than Euroclear, Clearstream Luxembourg and DTC and the relevant identification number(s) and details relating to the relevant depository, if applicable: Not Applicable

Delivery: Delivery versus payment

Names and address of the Swedish Securities Issuing and Paying Agent (if any): Not Applicable

Names and address of the Finnish Securities Issuing and Paying Agent (if any): Not Applicable

Names and address of the French Securities Issuing and Paying Agent (if any): Not Applicable

Names and address of additional Paying Agent(s) (if any): Not Applicable

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

5. DISTRIBUTION

If syndicated, names and addresses of Managers and underwriting commitments:	Not Applicable
Date of Subscription Agreement:	Not Applicable
Stabilisation Manager(s) (if any):	Not Applicable
If non-syndicated, name and address of Dealer:	Citigroup Global Markets Limited at Citigroup Centre, Canada Square, Canary Wharf, London E14 5LB, United Kingdom
Total commission and concession:	No commissions and concessions are payable by the Issuer to the Dealer. The distribution fee payable by the Dealer to any distributor is 2.29% or USD 22.90 per Specified Denominations. Investors can obtain more information about the fee by contacting the Dealer at the address set out above.
Additional selling restrictions:	Not Applicable
Prohibition of Sales to EEA Retail Investors:	Applicable
Prohibition of Offer to Private Clients in Switzerland:	Not Applicable
Prohibition of Sales to UK Retail Investors:	Applicable
Swiss Non-exempt Offer:	Applicable
Swiss Offer Period:	17 September 2021 until 24 September 2021
Withdrawal right according to Article 63(5) of the Swiss Financial Services Ordinance (FinSO):	Applicable. If an obligation to prepare a supplement to the Offering Circular according to Article 56(5) FinSA is triggered during the Swiss Offer Period, investors who have already subscribed or agreed to purchase or subscribe for Notes before any such supplement to the Offering Circular is published have the right to withdraw their subscriptions and acceptances within a period of two days from the publication of such supplement regardless of whether the Swiss Offer Period closes prior to the expiry of such two day period.
Financial intermediaries granted specific consent to use the Offering Circular for Swiss Non-exempt Offers:	Union Bancaire Privee UBP SA, at 96-98 RUE DU RHONE, 1204 Geneva, Geneva, Switzerland. Its LEI is IPLPO8C7P68Q5FFRI280.
Notices according to Article 67 FinSA:	Notices will be published on the internet on the following website https://ch.citifirst.com/EN/Home or any successor webpage thereto
No material change:	There has been no material change in the assets and liabilities, financial position or profits and losses of the Issuer or the Guarantor, if any, since 3 September 2021
Additional information relating to the Underlyings:	Applicable. Information relating to the Shares including the performance of the Shares can be found on the website of the relevant issuer or exchanges

6. UNITED STATES TAX CONSIDERATIONS

The Notes are Non-U.S. Notes.

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

7. SUMMARY

INTRODUCTION AND WARNINGS
<p>This Summary should be read as an introduction to this Pricing Supplement. Any decision to invest in the Notes (as defined below) should be based on consideration of the Offering Circular (which includes the documents incorporated by reference therein) and the Pricing Supplement as a whole by the investor.</p> <p>Any liability for information contained in this Summary is limited to cases where this Summary is misleading, inaccurate or inconsistent when read together with the other parts of the Pricing Supplement and the Offering Circular.</p> <p>The Notes issued under this Offering Circular are derivative financial instrument and do not constitute a participation in a collective investment scheme in the meaning of the Swiss Federal Act on Collective Investment Schemes (CISA). They are neither subject to authorisation nor supervision by the Swiss Financial Market Supervisory Authority FINMA (FINMA), and investors in Notes will not benefit from protection under the CISA or supervision by any Swiss regulatory authority and are exposed to the risk of the Issuer and Guarantor (if applicable).</p> <p>This Summary has been prepared and is being provided solely for the purpose of an offer of the Notes pursuant to the Swiss Financial Services Act (FinSA) and it must not be used for any other purpose or in any other content than for which it is prepared and provided. This Summary must not be used for, or in connection with, and does not constitute any offer to, or solicitation by, any person in a jurisdiction other than Switzerland.</p> <p>You are about to purchase a product that is not simple and may be difficult to understand.</p>
KEY INFORMATION ON THE NOTES
<p>The Issuer: Citigroup Global Markets Funding Luxembourg S.C.A. (CGMFL). CGMFL is a corporate partnership limited by shares (<i>société en commandite par actions</i>) on 24 May 2012 under Luxembourg law for an unlimited duration and domiciled in Bertrange, Grand Duchy of Luxembourg. The Legal Entity Identifier (LEI) in respect of Citigroup Global Markets Funding Luxembourg S.C.A. is 549300EVRWDWFJUNNP53.</p> <p>The Guarantor: Citigroup Global Markets Limited in respect of Notes issued by CGMFL (CGML). CGML is a private company limited by shares and was incorporated in England and Wales on 21 October 1983 under the laws of England and Wales, including the Companies Act, and is domiciled in London, England. The Legal Entity Identifier (LEI) in respect of Citigroup Global Markets Limited is XKZZ2JZF41MRHTR1V493.</p>
<p>Product name: Issue of USD 1,900,000 Worst of Quanto Snowballing Autocall Notes linked to a Basket of Shares due January 2023 under the Global Medium Term Note Programme (Notes)</p>
<p>Product identifiers</p> <p>ISIN: XS2389758082</p> <p>Valor: CH113556758</p> <p>SSPA Product Type: Express Certificate without Barrier (1255) with additional feature(s): Auto-Callable</p> <p>(Further information is available at https://sspa.ch/en)</p>

Issue Date: 30 September 2021		
Maturity Date: 4 January 2023		
Underlyings:		
Underlyings	Exchange	Bloomberg Ticker
Kering S.A.	Euronext Paris	KER
Sunrun Inc.	NASDAQ Global Select Market	RUN
Zurich Insurance Group AG	SIX Swiss Exchange	ZURN
Specified Currency: USD		
Settlement: Cash and/or Physical		
KEY INFORMATION ON THE OFFER OF THE NOTES TO THE PUBLIC		
Issue Price: 100.00% of the of the aggregate nominal amount		
Subscription Period: From and including 17 September 2021 to and including 24 September 2021		
Admission to trading/listing: The Notes have not been and will not be listed on the SIX Swiss Exchange or any other exchange and no application for trading on SIX Swiss Exchange has been or will be made.		
Public Offer Jurisdiction: Switzerland		
Selling Restrictions: U.S. selling restrictions: Applicable. The offering of the Securities has not been registered under the U.S. Securities Act of 1933. These Securities may not be offered or sold, directly or indirectly, in the United States of America or to U.S. persons. The term "U.S. person" is defined in Regulation S under the U.S. Securities Act of 1933, as amended. EEA and UK selling restrictions: Applicable. The Notes may not be offered, sold or otherwise made available to any retail investors in the European Economic Area and United Kingdom.		

SCHEDULE 1

1. PAYMENT OF REDEMPTION AMOUNT OR DELIVERY OF ENTITLEMENT AT MATURITY

For the purposes of items 24, 25 and 28 of Part A above, the Issuer shall pay the Redemption Amount or deliver the Entitlement on the Maturity Date (subject as provided in item 24 of Part A above and in the Conditions) as determined by the Calculation Agent by reference to the following:

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

$$\text{USD } 1,000 \times 111.875\%$$

- (ii) If on the Final Valuation Date, the Underlying Final Level of the Worst Performing Underlying is **less than** its Underlying Strike Level, then the Entitlement shall be delivered by the Intermediary in respect of each Calculation Amount in accordance with the Conditions

2. DEFINITIONS

For the purposes hereof:

Autocall Barrier Level means, in respect of a Mandatory Early Redemption Valuation Date, the percentage specified for such Mandatory Early Redemption Valuation Date under the heading “Autocall Barrier Level” in the table set out in paragraph 3 below.

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

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

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

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

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

3. DATES

Mandatory Early Redemption Valuation Date	Autocall Barrier Level	Mandatory Early Redemption Payoff	Mandatory Early Redemption Date
16 December 2021	100.00% of the Underlying Initial Level	102.375%	4 January 2022
16 March 2022	90.00% of the Underlying Initial Level	104.75%	30 March 2022
16 June 2022	80.00% of the Underlying Initial Level	107.125%	1 July 2022
16 September 2022	70.00% of the Underlying Initial Level	109.50%	30 September 2022

SCHEDULE 2

Electronic Page	Share Company	Classification	Underlying	Exchange(s)	Underlying Initial Level	Underlying Strike Level
KER FP <Equity>	Kering S.A.	Share	Common Stock	Euronext Paris	EUR 626.05	EUR 375.63
RUN UW <Equity>	Sunrun Inc.	Share	Common Stock	NASDAQ Global Select Market	USD 42.69	USD 25.614
ZURN SE <Equity>	Zurich Insurance Group AG	Share	Common Stock	SIX Swiss Exchange	CHF 398.15	CHF 238.89