

## Liquidity Coverage Ratio:

Consolidated Citigroup Average LCR for the quarter ended March 31, 2023 In millions of U.S. Dollars		3/31/2023	
		Average Unweighted Amount	Average Weighted Amount
<b>HIGH-QUALITY LIQUID ASSETS</b>			
1.	<b>Total eligible high-quality liquid assets (HQLA), of which:</b>	<b>593,072</b>	<b>584,341</b>
2.	Eligible level 1 liquid assets	542,557	542,557
3.	Eligible level 2A liquid assets	47,219	40,136
4.	Eligible level 2B liquid assets	3,296	1,648
<b>CASH OUTFLOW AMOUNTS</b>			
5.	<b>Deposit outflow from retail customers and counterparties, of which:</b>	<b>436,164</b>	<b>46,976</b>
6.	Stable retail deposit outflow	80,140	2,404
7.	Other retail funding	299,050	30,497
8.	Brokered deposit outflow	56,974	14,075
9.	<b>Unsecured wholesale funding outflow, of which:</b>	<b>900,339</b>	<b>371,934</b>
10.	Operational deposit outflow	433,317	108,241
11.	Non-operational funding outflow	459,304	255,976
12.	Unsecured debt outflow	7,717	7,717
13.	Secured wholesale funding and asset exchange outflow	431,007	77,705
14.	<b>Additional outflow requirements, of which:</b>	<b>461,847</b>	<b>117,547</b>
15.	Outflow related to derivative exposures and other collateral requirements	46,164	43,739
16.	Outflow related to credit and liquidity facilities including unconsolidated structured transactions and mortgage commitments	415,684	73,808
17.	Other contractual funding obligation outflow	4,435	4,435
18.	Other contingent funding obligations outflow	280,650	10,685
19.	<b>TOTAL CASH OUTFLOW</b>	<b>2,514,441</b>	<b>629,282</b>
<b>CASH INFLOW AMOUNTS</b>			
20.	Secured lending and asset exchange cash inflow	549,411	72,960
21.	Retail cash inflow	9,682	4,841
22.	Unsecured wholesale cash inflow	64,211	50,173
23.	<b>Other cash inflows, of which:</b>	<b>18,563</b>	<b>18,563</b>
24.	Net derivative cash inflow	7,016	7,016
25.	Securities cash inflow	1,758	1,758
26.	Broker-dealer segregated account inflow	9,788	9,788
27.	Other cash inflow	-	-
28.	<b>TOTAL CASH INFLOW</b>	<b>641,866</b>	<b>146,537</b>
			Average Amount <sup>1</sup>
29.	<b>HQLA AMOUNT</b>		<b>584,341</b>
30.	<b>TOTAL NET CASH OUTFLOW AMOUNT EXCLUDING MATURITY MISMATCH ADD-ON</b>		<b>482,746</b>
31.	<b>MATURITY MISMATCH ADD-ON</b>		<b>5,407</b>
32.	<b>TOTAL UNADJUSTED NET CASH OUTFLOW AMOUNT</b>		<b>488,152</b>
33.	<b>OUTFLOW ADJUSTMENT PERCENTAGE</b>		<b>100%</b>
34.	<b>TOTAL ADJUSTED NET CASH OUTFLOW AMOUNT</b>		<b>488,152</b>
35.	<b>LIQUIDITY COVERAGE RATIO (%)</b>		<b>119.7%</b>

<sup>1</sup> The amounts reported in this column may not equal the calculation of those amounts using component amounts reported in rows 1-28 due to technical factors such as the application of the level 2 liquid asset caps, the total inflow cap, and for depository institution holding companies subject to subpart G, the application of the modification to total net cash outflows.