

**CITIGROUP ENERGY INC. AND SUBSIDIARIES**

(An indirect wholly owned subsidiary of Citigroup Global Markets Holdings Inc.)

**Consolidated Statement of Financial Condition**

June 30, 2024

(Unaudited)

(Dollars in millions, except share data)

**Assets**

Cash	\$	38
Trading account assets:		
Derivatives		2,463
Physical commodities		1,128
Other trading assets		111
Receivables:		
Loans to Citicorp LLC		3,806
Brokerage		761
Fair value option loans		990
Other assets		98
<b>Total assets</b>		<b>\$ 9,395</b>

**Liabilities and Stockholder's Equity**

Liabilities:		
Short-term borrowings, at fair value	\$	18
Trading account liabilities:		
Derivatives		2,806
Accrued expenses and other liabilities		278
Long-term debt (including \$1,186 at fair value)		3,806
<b>Total liabilities</b>		<b>6,908</b>
<b>Stockholder's equity</b>		
Common stock (without par value, 200 shares authorized; 200 shares issued and outstanding)		—
Additional paid-in capital		936
Retained earnings		1,590
Accumulated other comprehensive income (loss) (AOCI)		(39)
<b>Total stockholder's equity</b>		<b>2,487</b>
<b>Total liabilities and stockholder's equity</b>		<b>\$ 9,395</b>

**CITIGROUP ENERGY INC. AND SUBSIDIARIES**  
 (An indirect wholly owned subsidiary of Citigroup Global Markets Holdings Inc.)  
**COMPUTATION OF MINIMUM REGULATORY CAPITAL REQUIREMENTS**  
 Bank Holding Company Approach  
 June 30, 2024  
 (In million of dollars, except capital ratio)

**Computation of Aggregate Bank Holding Company Capital**

Total ownership equity (from Consolidated Statement of Financial Condition)	\$	2,487
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**Computation of Minimum Capital Requirements**

Fixed-dollar minimum regulatory capital requirement	\$	<u>20</u>
Excess common equity Tier 1 capital		<u>2,467</u>
Aggregate BHC capital in excess of 120% of minimum capital requirement		<u>2,463</u>
Risk weighted assets - credit risk exposure requirement (for firms approved to use models)		11,075
Risk weighted assets - market risk exposure requirement (for firms approved to use models)		5,713
Risk weighted assets - other		<u>785</u>
Total BHC equivalent risk weighted assets		<u>17,573</u>
Percentage of BHC equivalent risk weighted assets computed under 17 CFR 23.101		1,406
Excess aggregate BHC capital		1,081
Common equity Tier 1 to BHC equivalent RWA capital ratio		14.15%
Aggregate BHC capital in excess of 120% of minimum capital requirement		800

**Computation of Minimum Capital Requirements**

Risk based margin		
A. Amount of uncleared swap margin	\$	3,313
B. Percentage of risk margin amount computed under 17 CFR 23.101	%	265
Excess aggregate BHC capital		2,222
Aggregate BHC capital in excess of 120% of minimum capital requirements		2,169
Other NFA requirement (if applicable)		—
Excess aggregate BHC capital		2,487
Aggregate BHC capital in excess of 120% of minimum capital requirements		2,487

The above computation does not differ materially from the computation included in CEI's NFA Form FR-CSE-BHC filed on July 24, 2024.