

EMIR (EU and UK) INTERAFFILIATE EXEMPTION DISCLOSURE

The applicable EMIR national competent authorities have authorized that non-cleared OTC derivative contracts entered into between the following Citi entities (all such entities being affiliates consolidated within the same group of companies) are fully exempt from the clearing and initial and variation margin exchange requirements set out under Regulation (EU) No. 648/2012 of the European Parliament and of the Council on 4 July 2012 on OTC derivatives, central counterparties and trade repositories and as it forms part of domestic law of the United Kingdom by virtue of the European Union (Withdrawal) Act 2018 (together “EMIR”).

#	Party	Party LEI	Intragroup Counterparty	CP LEI	Notional aggregate amount of the OTC derivative contracts for which the intragroup exemption applies *
1	Citigroup Global Markets Limited	XKZZ2JZF41MRHTR1V493	Citigroup Global Markets Mauritius Private Ltd	XHHJLS4K4RE32QO2EY65	Unlimited
2	Citigroup Global Markets Limited	XKZZ2JZF41MRHTR1V493	Citicorp Investment Bank (Singapore) Ltd	TPAAEF34SRHZDZSP9H71	Unlimited
3	Citigroup Global Markets Limited	XKZZ2JZF41MRHTR1V493	Citigroup Global Markets Hong Kong Ltd	549300RSY622D5TQWS42	Unlimited
4	Citigroup Global Markets Limited	XKZZ2JZF41MRHTR1V493	Citigroup Financial Products Inc	ZULHQBZHTUV5CCBYQ53	Unlimited
5	Citigroup Global Markets Limited	XKZZ2JZF41MRHTR1V493	Citigroup Global Markets Holdings Inc	82VOJDD5PTRDMVVMGV31	Unlimited
6	Citigroup Global Markets Limited	XKZZ2JZF41MRHTR1V493	Citigroup Global Markets Japan Inc	PKVU22HMQQ0KHUAQDH05	Unlimited
7	Citigroup Global Markets Limited	XKZZ2JZF41MRHTR1V493	Citigroup Global Markets Australia Pty Limited	D5FWQUJWZY07LV3DO749	Unlimited
8	Citigroup Global Markets Limited	XKZZ2JZF41MRHTR1V493	Citibank Canada	YJW4XPRSVL5L1ANG2086	Unlimited

* ‘Unlimited’ denotes that the relevant regulator has not placed a limit on the notional amount of non-centrally cleared derivatives for which the exemption applies.

9	Citigroup Global Markets Limited	XKZZ2JZF41MRHTR1V493	Citibank (Switzerland) AG	4BVL95XIH9NNZF0YN485	Unlimited
10	Citigroup Global Markets Limited	XKZZ2JZF41MRHTR1V493	Citigroup Energy Canada ULC	R4Y6P5M8JMA332ZRXF19	Unlimited
11	Citigroup Global Markets Limited	XKZZ2JZF41MRHTR1V493	Citibank Berhad	QINWV8RCPXRMH5IWUL13	Unlimited
12	Citigroup Global Markets Limited	XKZZ2JZF41MRHTR1V493	Citigroup Global Markets (Proprietary) Limited	DLEP71J34FBYRCZ61289	Unlimited
13	Citigroup Global Markets Limited	XKZZ2JZF41MRHTR1V493	Citigroup Global Markets Korea Securities Limited	DYDGRK7GSRNXQ5UFWV53	Unlimited
14	Citigroup Global Markets Limited	XKZZ2JZF41MRHTR1V493	Citibank Taiwan Limited	FKT8632221BKH80JX336	Unlimited
15	Citigroup Global Markets Limited	XKZZ2JZF41MRHTR1V493	Citigroup Global Markets Europe AG	6TJCK1B7E7UTXP528Y04	Commodity derivatives: EUR 360,000 million Credit derivatives: EUR 2,314,000 million FX derivatives: EUR 5,000 million Equity derivatives: EUR 456,000 million Interest rate derivatives: EUR 480,000 million
16	Citigroup Global Markets Limited	XKZZ2JZF41MRHTR1V493	Citigroup Inc	6SHGI4ZSSLXCXQSB395	Unlimited
17	Citigroup Global Markets Limited	XKZZ2JZF41MRHTR1V493	Citibank Korea Inc	745P3MMS7E8CUVXDRJ82	Unlimited
18	Citigroup Global Markets Limited	XKZZ2JZF41MRHTR1V493	Citigroup Energy Inc	MYFT8WQ81RUPOYS0PE35	Unlimited
19	Citigroup Global Markets Limited	XKZZ2JZF41MRHTR1V493	Citigroup Global Markets Inc	MBNUM2BPBDO7JBLYG310	Unlimited
20	Citigroup Global Markets Europe AG	6TJCK1B7E7UTXP528Y04	Citibank, N.A.	E57ODZWZ7FF32TWEFA76	Commodity derivatives: EUR 239,500 million Credit derivatives: EUR 1,214,500 million FX derivatives: EUR 6,076,500 million Equity derivatives: EUR 93,000 million Interest rate derivatives: EUR 2,247,000 million

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21	Citibank Europe Plc	N1FBEDJ5J41VKZLO2475	Citibank, N.A.	E57ODZWZ7FF32TWEFA76	Unlimited
22	Citigroup Global Markets Limited	XKZZ2JZF41MRHTR1V493	Citibank, N.A.	E57ODZWZ7FF32TWEFA76	Unlimited
23	Citigroup Global Markets Limited	XKZZ2JZF41MRHTR1V493	Citibank Europe Plc	N1FBEDJ5J41VKZLO2475	Unlimited
24	Citigroup Global Markets Europe AG	6TJCK1B7E7UTXP528Y04	Citigroup Global Markets Hong Kong Limited	549300RSY622D5TQWS42	Commodity derivatives: EUR 1,000 million Credit derivatives: EUR 5,000 million FX derivatives: EUR 5,000 million Equity derivatives: EUR 47,000 million Interest rate derivatives: EUR 5,000 million
25	Citigroup Global Markets Europe AG	6TJCK1B7E7UTXP528Y04	Citigroup Global Markets Inc	MBNUM2BPBDO7JBLYG310	Commodity derivatives: EUR 1,000 million Credit derivatives: EUR 5,000 million FX derivatives: EUR 5,000 million Equity derivatives: EUR 10,000 million Interest rate derivatives: EUR 10,000 million
26	Citigroup Global Markets Europe AG	6TJCK1B7E7UTXP528Y04	Citigroup Global Markets Japan Inc	PKVU22HMQQ0KHUAQDH05	Commodity derivatives: EUR 1,000 million Credit derivatives: EUR 5,000 million FX derivatives: EUR 5,000 million Equity derivatives: EUR 5,000 million Interest rate derivatives: EUR 5,000 million
27	Citigroup Global Markets Europe AG	6TJCK1B7E7UTXP528Y04	Citicorp Investment Bank (Singapore) Ltd	TPAAEF34SRHZDZSP9H71	Commodity derivatives: EUR 1,000 million Credit derivatives: EUR 5,000 million FX derivatives: EUR 5,000 million Equity derivatives: EUR 5,000 million Interest rate derivatives: EUR 5,000 million
28	Citigroup Global Markets Europe AG	6TJCK1B7E7UTXP528Y04	Citibank Europe Plc	N1FBEDJ5J41VKZLO2475	Commodity derivatives: EUR 1,000 million Credit derivatives: EUR 5,000 million FX derivatives: EUR 1,000,000 million Equity derivatives: EUR 5,000 million Interest rate derivatives: EUR 5,147,000 million
29	Citigroup Global Markets Limited	XKZZ2JZF41MRHTR1V493	Citigroup Global Markets Singapore Securities PTE LTD	5493006C7IVKAOJ14O96	Unlimited
30	Citigroup Global Markets Europe AG	6TJCK1B7E7UTXP528Y04	Citigroup Energy Inc	MYFT8WQ81RUPOYSDP35	Commodity derivatives: EUR 10,000 million Credit derivatives: EUR 1,000 million FX derivatives: EUR 1,000 million Equity derivatives: EUR 1,000 million Interest rate derivatives: EUR 1,000 million
31	Citigroup Global Markets Limited	XKZZ2JZF41MRHTR1V493	CITIBANAMEX CASA DE BOLSA SA DE CV CASA DE BOLSA IGF	549300DU66GWKFOAZQ89	Unlimited
32	Citigroup Global Markets Limited	XKZZ2JZF41MRHTR1V493	BANCO NACIONAL DE MEXICO S.A.	25FFM4FUIE05S37WU55	Unlimited

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33	Citigroup Global Markets Limited	XKZZ2JZF41MRHTR1V493	CITIBANK COLOMBIA SA	SSER7O0CV66FF0PRYK94	Unlimited
34	Citigroup Global Markets Limited	XKZZ2JZF41MRHTR1V493	CITICORP BANKING CORPORATION	G5JPQE4HA05OVK4GV518	Unlimited
35	Citigroup Global Markets Limited	XKZZ2JZF41MRHTR1V493	CITIBANK UGANDA LTD	073LKXEKEP6T62NK2G42	Unlimited
36	Citigroup Global Markets Limited	XKZZ2JZF41MRHTR1V493	Latin American Investment Bank Bahamas Limited	XS7V7LTUBJEYYGPK211	Unlimited
37	Citigroup Global Markets Limited	XKZZ2JZF41MRHTR1V493	CITIGROUP COMMODITIES CANADA ULC	549300HEG8I8NKGVKY20	Unlimited
38	Citigroup Global Markets Limited	XKZZ2JZF41MRHTR1V493	CITICORP LLC	549300PSHWOM1D1JVL23	Unlimited
39	Citigroup Global Markets Limited	XKZZ2JZF41MRHTR1V493	CITICORP NORTH AMERICA INC	8CJXWGILOHBPIDM5J39	Unlimited
40	Citigroup Global Markets Limited	XKZZ2JZF41MRHTR1V493	CITIBANK ZAMBIA LTD	549300EGEGS2CVNRJ82	Unlimited
41	Citigroup Global Markets Limited	XKZZ2JZF41MRHTR1V493	CITIBANK NIGERIA LTD	029200343C4N7D2E6H83	Unlimited
42	Citigroup Global Markets Limited	XKZZ2JZF41MRHTR1V493	ECHO ICON FUND	549300K4B04A7LZKOB78	Unlimited
43	Citigroup Global Markets Limited	XKZZ2JZF41MRHTR1V493	FINANCIAL REASSURANCE CO LTD	549300TK06MFUHR3F659	Unlimited
44	Citigroup Global Markets Limited	XKZZ2JZF41MRHTR1V493	CBM Banco, S.A., Institucion de Banca Multiple, Integrante del Grupo Financiero Citibanamex	529900H31AYI6WA1J534	Unlimited

* 'Unlimited' denotes that the relevant regulator has not placed a limit on the notional amount of non-centrally cleared derivatives for which the exemption applies.

45	Citigroup Global Markets Limited	XKZZ2JZF41MRHTR1V493	CITIBANK (CHINA) CO LTD	IMRQEARW2X0ZMJAJ5J58	Unlimited Note: pair is only approved for clearing exemption
46	Citibank UK Limited	XKZZ2JZF41MRHTR1V493	Citibank N.A.	E57ODZWZ7FF32TWEFA76	Unlimited Note: pair is only approved for clearing exemption
47	Citibank UK Limited	XKZZ2JZF41MRHTR1V493	Citibank Singapore Limited	VGB4JDQHF6JTNV02DJ20	Unlimited Note: pair is only approved for clearing exemption

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