

Bank Name	Citigroup Global Markets Europe AG					
LEI Code	6TJCK1B7E7UTXP528Y04					
Country Code	DE					

This bank started reporting supervisory data to the EBA as of October 2022, therefore the previous quarter is not available.

This bank does not report FINREP data on a consolidated level, and so only COREP templates are published.



Key Metrics

(min EUR, %)	As of 30/09/2022	As of 31/12/2022	As of 31/03/2023	As of 30/06/2023	COREP CODE	REGULATION
Available capital (amounts)						
Common Equity Tier 1 (CET1) capital - transitional period		3,697	3,680	3,680	C 01.00 (r0020,c0010)	Article 50 of CRR
Common Equity Tier 1 (CET1) capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied		3,697	3,680	3,680	C 01.00 (r0020,c0010) - C 05.01 (r0440,c0010)	Article 50 of CRR
Tier 1 capital - transitional period		3,697	3,680	3,680	C 01.00 (r0015,c0010)	Article 25 of CRR
Tier 1 capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied transitional definition		3,697	3,680	3,680	C 01.00 (r0015,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020)	Article 25 of CRR
Total capital - transitional period		3,697	3,680	3,680	C 01.00 (r0010,c0010)	Articles 4(118) and 72 of CRR
Total capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied		3,697	3,680	3,680	C 01.00 (r0010,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020) - C 05.01 (r0440,c0030)	Articles 4(118) and 72 of CRR
Risk exposure amounts						
Total risk exposure amount		17,695	18,847	17,621	C 02.00 (r0010,c0010)	Articles 92(3), 95, 96 and 98 of CRR
Total risk exposure amount as if IFRS 9 or analogous ECLs transitional arrangements had not been applied		17,695	18,847	17,621	C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040)	Articles 92(3), 95, 96 and 98 of CRR
Capital ratios						
Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition		20.89%	19.53%	20.89%	CA3 {1}	-
Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied		20.89%	19.53%	20.89%	(C 01.00 (r0020,c0010) - C 05.01 (r0440,c0010))/ (C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040))	-
Tier 1 (as a percentage of risk exposure amount) - transitional definition		20.89%	19.53%	20.89%	CA3 {3}	-
Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied		20.89%	19.53%	20.89%	(C 01.00 (r0015,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020)) / (C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040))	-
Total capital (as a percentage of risk exposure amount) - transitional definition		20.89%	19.53%	20.89%	CA3 {5}	-
Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied		20.89%	19.53%	20.89%	(C 01.00 (r0010,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020) - C 05.01 (r0440,c0030) / (C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040))	-
Leverage ratios						
Leverage ratio total exposure measure - using a transitional definition of Tier 1 capital		45,617	53,087	51,882	C 47.00 (r0300,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR
Leverage ratio - using a transitional definition of Tier 1 capital		8.10%	6.93%	7.09%	C 47.00 (r0340,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR



Leverage ratio

	(mln EUR, %)	As of 30/09/2022	As of 31/12/2022	As of 31/03/2023	As of 30/06/2023	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition		3,697	3,680	3,680	C 47.00 (r0320,c0010)	
A.2	Tier 1 capital - fully phased-in definition		3,697	3,680	3,680	C 47.00 (r0310,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital		45,617	53,087	51,882	C 47.00 (r0300,c0010)	CRR
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital		45,617	53,087	51,882	C 47.00 (r0290,c0010)	
C.1	Leverage ratio - using a transitional definition of Tier 1 capital		8.10%	6.93%	7.09%	[A.1]/[B.1]	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital		8.10%	6.93%	7.09%	[A.2]/[B.2]	



2023 EU-wide Transparency Exercise Capital Citigroup Global Markets Europe AG

		(min EUR, %)	As of 30/09/2022	As of 31/12/2022	As of 31/03/2023	As of 30/06/2023	COREP CODE	REGULATION
	A	(min EUR, %) OWN FUNDS		3,697	3,680	3,680	C 01.00 (r0010,c0010)	Articles 4(118) and 72 of CRR
	A.1	COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying		3,697	3,680	3,680	C 01.00 (r0020,c0010)	Article 50 of CRR
	A.1.1	Capital instruments eligible as CET1 Capital (including share premium and net own capital		561	561	561	C 01.00 (r0030,r0010)	Articles 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
	A.1.2	instruments) Retained earnings		-27	-51	-52	C 01.00 (r0130,c0010)	Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (l) of CRR
	A.1.3	Accumulated other comprehensive income		0	0	0	C 01.00 (r0180,c0010)	Articles 4(100), 26(1) point (d) and 36 (1) point (l) of CRR
	A.1.4	Other Reserves		3,208	3,208	3,208	C 01.00 (r0200,r0010)	Articles 4(117) and 26(1) point (e) of CRR
	A.1.5	Funds for general banking risk		32	32	32	C 01.00 (r0210.c0010)	Articles 4(112), 26(1) point (f) and 36 (1) point (f) of CRR
	A.1.6			0	0	0	C 01.00 (r0230.c0010)	Article 94 of CRR
	A.1.7	Minority interest given recognition in CET1 capital Adjustments to CET1 due to prudential filters		-13	-14	-13	C 01-00 (r0250,c0010)	Articles 32 to 35 of and 36 (1) point (I) of CRR
	A.1.8	(-) Intangible assets (including Goodwill)		-65	-56	-56	C 01.00 (r0300,c0010) + C 01.00	Articles 4(113), 36(1) point (b) and 37 of CRR. Articles 4(115), 36(1) point (b) and 37 point (a) of CCR
	A.1.9	(-) DTAs that rely on future profitability and do not arise from temporary differences net of		0	0	0	(r0340,c0010) C 01.00 (r0370,c0010)	of CCR Articles 36(1) point (c) and 38 of CRR
	A.1.10	associated DTLs (-) IRB shortfall of credit risk adjustments to expected losses		0	0	0	C 01.00 (r0380.c0010)	Articles 36(1) point (d), 40 and 150 of CSR.
	A1.11			0	0	0	C 01.00 (r0390,c0010)	Articles 4(109), 36(1) coint (e) and 41 of CRR
	A.1.12	(-) Defined benefit pension fund assets		0	0	0	C 01.00 (r0430,c0010)	
		(-) Reciprocal cross holdings in CET1 Capital					,	Articles 4(122), 36(1) point (g) and 44 of CRR
	A.1.13	(-) Excess deduction from AT1 items over AT1 Capital		0	0	0	C 01.00 (r0440,c0010)	Article 36(1) point (j) of CRR
	A.1.14	(-) Deductions related to assets which can alternatively be subject to a 1.250% risk weight		0	0	0	C 01.00 (r0450,c0010) + C 01.00 (r0460,c0010) + C 01.00 (r0470,c0010) + C 01.00 (r0471,c0010) + C 01.00 (r0472,c0010)	Articles 4(36), 36(1) point (k) (i) and 89 to 91 of CRR; Articles 36(1) point (k) (i), 243(1) point (b), 244(1) point (b) and 258 of CRR; Articles 36(1) point (i) (ii) and 379(2) of CRR; Articles 36(1) point k) (iii) and 153(6) of CRR and Articles 36(1) point k) (iv) and 155(4) of CRR.
	A.1.14.1	Of which: from securitisation positions (-)		0	0	0	C 01.00 (r0460,c0010)	Articles 36(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 258 of CRR
	A.1.15	 (-) Holdings of CET1 capital instruments of financial sector entities where the institution does not have a significant investment 		0	0	0	C 01.00 (r0480,c0010)	Articles 4(27), 36(1) point (h); 43 to 46, 49 (2) and (3) and 79 of CRR
	A.1.16	(-) Deductible DTAs that rely on future profitability and arise from temporary differences		0	0	0	C 01.00 (r0490,c0010)	Articles 36(1) point (c) and 38; Articles 48(1) point (a) and 48(2) of CRR
	A.1.17	(-) Holdings of CET1 capital instruments of financial sector entities where the institution has a significant investment		0	0	0	C 01.00 (r0500,c0010)	Articles 4(27); 36(1) point (i); 43, 45; 47; 48(1) point (b); 49(1) to (3) and 79 of CRR
	A.1.18	(-) Amount exceding the 17.65% threshold		0	0	0	C 01.00 (r0510,c0010)	Article 48 of CRR
	A.1.18A	(-) Insufficient coverage for non-performing exposures		0	0	0	C 01.00 (r0513,c0010)	Article 36(1), point (m) and Article 47c CRR
OWN FUNDS Transitional period	A.1.188	(-) Minimum value commitment shortfalls		0	0	0	C 01.00 (r0514,c0010)	Article 36(1), point (n) and Article 132c(2) CRR
	A.1.18C	(-) Other foreseeable tax charges		0	0	0	C 01.00 (r0515,c0010)	Article 36(1), point (I) CRR
	A.1.19	(-) Additional deductions of CET1 Capital due to Article 3 CRR		0	0	0	C 01.00 (r0524,c0010)	Article 3 CRR
	A.1.20	CET1 capital elements or deductions - other		0	0	0	C 01.00 (r0529,c0010)	
	A.1.21	Transitional adjustments		0	0	0	CA1 (1.1.1.6 + 1.1.1.8 + 1.1.1.26)	
	A.1.21.1	Transitional adjustments due to grandfathered CET1 Capital instruments (+/-)		0	0	0	C 01.00 (r0220,c0010)	Articles 483(1) to (3), and 484 to 487 of CRR
	A.1.21.2	Transitional adjustments due to additional minority interests (+/-)		0	0	0	C 01.00 (r0240,r0010)	Articles 479 and 480 of CRR
	A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)		0	0	0	C 01.00 (r0520,c0010)	Articles 469 to 472, 478 and 481 of CRR
	A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)		0	0	0	C 01.00 (r0530,c0010)	Article 61 of CRR
	A.2.1	Additional Tier 1 Capital instruments		0	0	0	C 01.00 (r0540,c0010) + C 01.00 (r0570,c0010)	
	A.2.2	(-) Excess deduction from T2 items over T2 capital		0	0	0	C 01.00 (r0720,c0010)	
	A.2.3	Other Additional Tier 1 Capital components and deductions		0	0	0	C 01.00 (+0990,+0010) + C 01.00 (+0700,+0010) + C 01.00 (+0710,+0010) + C 01.00 (+0740,+0010) + C 01.00 (+074+,+0010) + C 01.00 (+0740,+0010)	
	A.2.4	Additional Tier 1 transitional adjustments		0	0	0	C 01.00 (r0660,c0010) + C 01.00 (r0680,c0010) + C 01.00 (r0730,c0010)	
	A.3	TIER 1 CAPITAL (net of deductions and after transitional adjustments)		3,697	3,680	3,680	C 01.00 (r0015,c0010)	Article 25 of CRR
	A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)		0	0	0	C 01.00 (r0750,c0010)	Article 71 of CRR
	A.4.1	Tier 2 Capital instruments		0	0	0	C 01.00 (r0760,c0010) + C 01.00 (r0890,c0010)	
	A.4.2	Other Tier 2 Capital components and deductions		0	0	0	C 01.00 (+0910,c0010) + C 01.00 (+0930,c0100) + C 01.00 (+0930,c01010) + C 01.00 (+0930,c0100) + C 01.00 (+0930,c01010) + C 01.00 (+0930,c01010) + C 01.00 (+0930,c0101) + C 01.00 (+0930,c0101) + C 01.00 (+0930,c010) + C 01.00 (+0	
	A.4.3	Tier 2 transitional adjustments		0	0	0	C 01.00 (r0880,c0010) + C 01.00 (r0900,c0010) + C 01.00 (r0960,c0010)	
OWN FLANCS	В	TOTAL RISK EXPOSURE AMOUNT		17,695	18,847	17,621	C 02.00 (r0010,c0010)	Articles 92(3), 95, 96 and 98 of CRR
OWN FUNDS REQUIREMENTS	B.1	Of which: Transitional adjustments included		0	0	0	C 05.01 (r0010,c0040)	
	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)		20.89%	19.53%	20.89%	CA3 (1)	
CAPITAL RATIOS (%) Transitional period	C.2	TIER 1 CAPITAL RATIO (transitional period)		20.89%	19.53%	20.89%	CA3 (3)	
mananaonai perioa	C.3	TOTAL CAPITAL RATIO (transitional period)		20.89%	19.53%	20.89%	CA3 (5)	
				3,697	3,680	3,680	[A.1-A.1.13-A.1.21+MIN(A.2+A.1.13- A.2.2-A.2.4+MIN(A.4+A.2.2- A.4.3.0),0)]	
CET1 Capital		COMMON EQUITY TIER 1 CAPITAL (fully loaded)			-,	-,		
CET1 Capital Fully loaded CET1 RATIO (%)	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded) COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)		20.89%	19.53%	20.89%	[D.1]/[B-B.1]	i e
CET1 Capital Fully loaded	D E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)		20.89%	19.53%	20.89%	[0.1]/[8-8.1] C 05 01 (-0.40 c0010)	*
CET1 Capital Fully loaded CET1 RATIO (%)	D E F	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded) Adjustments to CET1 due to IFR5 9 transitional arrangements		0	0	0	C 05.01 (r0440,c0010)	•
CET1 Capital Fully loaded CET1 RATIO (%)	D E F	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded) Adjustments to CET1 due to IFRS 9 transitional arrangements Adjustments to AT1 due to IFRS 9 transitional arrangements		0	0	0	C 05.01 (r0440,c0010) C 05.01 (r0440,c0020)	•
CET1 Capital Fully loaded CET1 RATIO (%) Fully loaded ¹	D E F	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded) Adjustments to CET1 due to IFR5 9 transitional arrangements		0	0	0	C 05.01 (r0440,c0010)	

⁽¹⁾The fully loaded CET1 ratio is an estimate calculated based on bank's supervisory recording. Therefore, any capital indusments that are not eliable from a repulsabory coint of view at the recording date are not balen into account in this calculation.
Fully loaded CET1 capital ratio estimation is based on the formulae stated in column "COSEP CODE" – please note that this might load to differences to fully loaded CET1 capital ratio published by the participating banks e.g. in their Filler 3 disclosure



Overview of Risk exposure amounts

		RWAs			
(min EUR, %)	As of 30/09/2022	As of 31/12/2022	As of 31/03/2023	As of 30/06/2023	COREP CODE
Credit risk (excluding CCR and Securitisations) ¹		954	653	725	C 02.00 (r0040, c0010) -(C 07.00 (r0090, c0220, s001) + C 07.00 (r0110, c0220, s001) + C 07.00 (r0130, c0220, s001) + C 08.01 (r0040, c0280, s001) + C 08.01 (r0040, c0280, s001) + C 08.01 (r0040, c0280, s002) + C 08.01 (r0040, s002) +
Of which the standardised approach		954	653	725	C 02.00 (r0060, c0010)-[C 07.00 (r0090, c0220, s001) + C 07.00 (r0110, c0220, s001)+ C 07.00 (r0130, c0220, s001)]
Of which the foundation IRB (FIRB) approach		0	0	0	C 02.00 (r0250, c0010) - [C 08.01 (r0040, c0260, s002) + C 08.01 (r0050, c0260, s002) + C 08.01 (r0060, c0260, s002)]
Of which the advanced IRB (AIRB) approach		0	0	0	C 02.00 (r0310, c0010) - [C 08.01 (r0040, c0260, s001) + C 08.01 (r0050, c0260, s001) + C 08.01 (r0060, c0260, s001)]
Of which equity IRB		0	0	0	C 02.00 (r0420, c0010)
Counterparty credit risk (CCR, excluding CVA) ²		8,405	9,441	9,278	C 07.00 (r0090, ct220, s001) + C 07.00 (r0110, ct220, s001) + C 07.00 (r0130, ct220, s001) + C 08.01 (r0040, ct2066, s001) + C 08.01 (r0050, ct006), s001) + C 08.01 (r0050, ct006), s001) + C 08.01 (r0040, ct0060, s002) + C 08.01 (r0050, ct0260, s002) + C
Credit valuation adjustment - CVA		3,533	4,917	4,178	C 02.00 (r0640, c0010)
Settlement risk		219	98	47	C 02.00 (r0490, c0010)
Securitisation exposures in the banking book (after the cap)		0	0	0	C 02.00 (r0470, c0010)
Position, foreign exchange and commodities risks (Market risk)		2,773	2,081	2,326	C 02.00 (r0520, c0010)
Of which the standardised approach		1,595	1,123	1,069	C 02.00 (r0530, c0010)
Of which IMA		1,178	958	1,257	C 02.00 (r0S80, c0010)
Of which securitisations and resecuritisations in the trading book		0	0	0	C 19.00 (6010, C960))*12.5+C 20.00 (6010, CH-510)*12.5+MAV(C 24.00(6010, C1090), C 24.00(6010, C100), C 24.00(6010, C110))*12.5
Large exposures in the trading book		0	0	0	C 02.00 (r0680, c0010)
Operational risk		720	929	929	C 02.00 (r0590, c0010)
Of which basic indicator approach		0	0	0	C 02.00 (r0600, c0010)
Of which standardised approach		720	929	929	C 02.00 (r0610, c0010)
Of which advanced measurement approach		0	0	0	C 02.00 (r0620, c0010)
Other risk exposure amounts		1,089	728	138	C 02.00 (r0630, c0010) + C 02.00 (r0690, c0010)
Total		17,695	18,847	17,621	

¹ The positions "of which" are for information and do not need to sum up to Credit risk (excluding CCR and Securitisations)

² On-balance sheet exposures related to Free Deliveries [according to Article 379(1)] have not been included in 'Counterparty Credit Risk (CCR, excluding CVA)'. They are instead reported in the 'Credit Risk (excluding CVA)' and Securitisations') section.



2023 EU-wide Transparency Exercise Market Risk

								Citigroup	GIUUAI MAI	KCC3 Europe	L AG										
	SA					I	M									IM					
			VaR (Memoran	ndum item)	STRESSED VaR (Memorandum item)	AND MIC	NTAL DEFAULT RATION RISK AL CHARGE	ALL PRICE	RISKS CAPIT FOR CTP	AL CHARGE		VaR (Memora	andum item)	STRESSED VaR (A	Memorandum item)	DEFAU MIGRAT	MENTAL ILT AND ION RISK L CHARGE	ALL PRICE	RISKS CAPITAL CH FOR CTP	
(min EUR)	TOTAL RISK EXPOSURE AMOUNT	TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt-1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE	TOTAL RISK EXPOSURE AMOUNT	MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt 1)	12 WEEKS AVERAGE MEASURE	MEASURE	FLOOR	12 WEEKS LA AVERAGE MEASURE MEA	TOTAL RISK EXPOSURE AMOUNT SURE
	As of 30/09/2022	As of 31/12/2022		As of 30/09/2022										As of 31/1	2/2022						
Traded Debt Instruments Of which: General risk Of which: Specific risk		1.050 225 825											13 13 0	4 4 0	30 30 0	12 12 0					
Equities Of which: General risk Of which: Specific risk		0 0 0											28 28 0	5 5 0	69 69 0	7 7 0					
Foreign exchange risk Commodities risk		486 59											2 2	1 1	5 7	2 3					
Total		1,595											27	5	68	10	0	0	0	0 (1,178
	As of 31/03/2023	As of 30/06/2023				As of 31/	03/2023									As of 30/0	6/2023				
Traded Debt Instruments	936	815	11	5	37	15							13	4	44	14					
Of which: General risk	181	196	11	5	37	15							13	4	44	14					
Of which: Specific risk	755	620	0	0	0	0							0	0	0	0					
Equities	0	0	25	4	46	10							25	7	72	26					
Of which: General risk	0	0	25	4	46	10							25	7	72	26					
Of which: Specific risk Foreign exchange risk	0 126	0 204	0	0	0	0							0	0	0	0					
Commodities risk	61	49	3	1	8	3							4	2	13	5					
Total	1,123	1,069	25	5	52	15	0	0	0	0	0	958	25	8	76	26	0	0	0	0 (1,257

Market risk template does not include CIU positions under the particular approach for position risk in CIUs (Articles 348(1), 350 (3) c) and 364 (2) a) CRR), which instead are included in the RWA OVI template.



				Standardised Ap	proach			
		As of 30/09	2022			As of 31;	12/2022	
(min EUR. %)	Original Exposure ^t	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ⁴	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions
Control operations or control passes Residual conversations to local ashed titles Public sector welline Public sector welline Indicate the control passes In					1,070 62 756 0 0 7,802 12,728 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	1,070 62 736 0 7,3002 12,728 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 2 76 0 2.228 6,695 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0
	(ii) Original exposure, unlike Exposure val	ue, is reported before taking in	to account any effect due to cre	dit conversion factors or credit ri			.,	

**Good or common unificial focus or side, a second lafter take in the contract or office of an used for convenient focus or could not desirable the focus of the contract of t

As of 30/09/2022 As of 31/12/2022 Original Exposure* Control deversements of calculations and account of scalabilities As of 31/12/2022 Original Exposure* Pageouse Value* In SER, 1. Control deversements of calculations Account of control terms of body and control terms of te			Justices to the control of the contr										
Original Exposure Value* Value Exposure Value*						Standardised A	pproach						
UNITED KINSOOM Liver and the service of the servic				As of 30/09	/2022			As of 31	/12/2022				
Combal governments or combal bables Residual overnments or bable attentions Residual of the comband of the co		(1.89.4)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²			
	UNITED KINGDOM	Control of control and control and and control and and control and and and control and					0 0 0 0 7,322 0 0 0 0 0 0 444 0 0 0	0 0 0 0 7,722 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 1,752 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0				

O'Channel exosure, unlike bosoure value, in recorde before takino in a account any effect due to credit convenion factors or could nik relization techniques (a.s. substitution effects).
(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures but includes general could nik adjustments.

					Standardised Ap	proach							
			As of 30/09	2022			As of 31;	12/2022					
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²				
GERMANY	Control Communities of Control					965 62 368 0 0 0 2,472 451 0 0 0 0 0 0 0 0 0 0 0 0 1 1	965 62 368 0 0 2,472 451 0 0 0 0 4 0 0 1	2 3 3 0 503 456 0 0 0 0 0 0 0 0 0 0 0 0	0				

		(2) Total value adjustments and provisions per country of counterparty excludes those for securitization exposures but includes general credit risk adjustments.											
					Standardised A	pproach							
			As of 30/09	2022			As of 31;	12/2022					
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments ar provisions ²				
UNITED STATES	Control overcomments are control and to the No. No. Mentional conversation for leaf subserties Public sector settles Public sector settles Francisco Francisco					0 0 0 0 3.285 48 0 0 0 0 0 0 0 0	0 0 0 3,785 8 0 0 0 0 0 0 0	0 0 0 0 1,204 2 0 0 0 0 0 0					

		(a) Total table adjustment and provisions per contraty or contraty and contraty and contraty and contraty or contraty and											
					Standardised A	pproach							
			As of 30/09	/2022			As of 31,	12/2022					
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²				
FRANCE	Control commencia Control Cont					0 0 0 0 1,011 1,004 0 0 0 0 0 0 0	0 0 1,011 1,000 0 0 0 0 0	0 0 0 0 67 786 0 0 0 0 0	0				

Dictional exposure, untilse Discourse value, in recorded before takino into account any effect due to credit convention factors or credit nik mitization techniques (e.e. substitution effects).
(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures but includes general credit nik adjustments.



					Standardised Ap	proach			
			As of 30/09/	2022			As of 31,	/12/2022	
	(min PIE %)	Original Exposure ^t	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
NETHERLANDS	Contral generations or contral leads. Andre cases or color attention Andre cases or color attention Andre cases or color attention Elementation Consultation Establishment Generation Consultation Establishment Generation Consultation Establishment Generation Consultation Establishment Generation Consultation Establishment Establishment					0 994 0 24 1,265 0 0 0 0 0 0 0	0 198 0 24 1,265 0 0 0 0 0 0 0		0

(ii) Obtainal aurencies unilla Ferniuma valua la rennete hafnes talen inte arrente anu affert rius to mudi presention faction or medit nici microstico surface. (2) Total value adjustments and provisions per country of counterparty excludes those for securification exposures but includes general credit nick adjustments.

					Standardised A	pproach			
			As of 30/09	2022			As of 31	/12/2022	
	(min EUR. %)	Original Exposure ^t	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
SWEDEN	Central Governments or control analysis Recinized comments or for the all antiferities Recinized and the all and					0 0 34 0 0 24 301 0 0 0 0 0 0	24 30 30 30 30 6	0 0 7 0 0 5 301 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	

	Standardised Approach							
		As of 30/09/	2022			As of 31;	12/2022	
(min EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
Comb de overermente or central banks Macinical decourants de l'act alta-fortiss professione de la company de la					0 0 0 2 492 0 0 0 0 0 0	0 0 0 0 2 492 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0

⁽¹⁾ Chional essourar, untile Decours value, in recorded before takino into account any effect due to credit cross-receive factors or credit risk retization tedrelosues (i.e.a. substitution effectal).
(2) Total value adjustments and provisions per country of counterparty excludes those for securitation exposures but includes general credit risk adjustments.

					Standardised Ap	pproach					
			As of 30/09/	/2022			As of 31;	12/2022			
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²		
FINLAND	Court of conversation are control and all to the Court of					0 0 130 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 130 0 7 360 0 0 0 0 0 0	0 0 26 0 0 1 306 0 0 0 0 0 0			

		Standardised Approach								
			As of 30/09	/2022			As of 31	/12/2022		
		Original Exposure ¹	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²				
SPAIN	Comit de conveniente de control d					0 0 0 0 330 356 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 330 356 6 11	0 0 0 0 159 356 0 0 0 0 0 159	C	

		** Crossell accounts, unlike Decounts value, a recordat Defore liabra reto account are effect due to credit commence lactions or count risk indication techniques (s.e., substitution effects). (2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures but includes general credit risk adjustments.								
					Standardised A	pproach				
			As of 30/09/	2022			As of 31;	/12/2022		
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	
DENMARK	Control communication control (and No. %) Control communication of the control contro					0 0 0 0 9 5t0 0 0 0 0 0 0	0 0 0 0 0 9 510 0 0 0 0 0 0	0 0 2 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		
	Standardised Total ²								0	

2023 EU-wide Transparency Exercise Credit Risk - Standardised Approach Citigroup Global Markets Europe AG

					Standardise	d Approach		Standardised Approach									
			As of 31/	03/2023			As of 30,	/06/2023									
	(min EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ³	Risk exposure amount	Value adjustments and provisions								
Consolidated data	Control governments or control sealest Falcic caster cells call atthirties Falcic caster cells call atthirties Falcic caster cells call atthirties Institution Ins	575 646 646 646 646 646 646 646 646 646 64	575 44 646 0 0 9,458 13,412 0 0 0 0 0 2 1 2 1	1 0 56 0 3,416 6,357 0 0 0 0 0	0	338 49 654 0 0 8,300 19,182 0 0 0 0 0 0	338 49 654 0 0 8,3000 19,122 0 0 0 0 0 0	2 0 59 0 0 2,071 7,542 0 0 0 0 0 0 39	0								
	Collective investments undertakings (CIU) Equily Other excooures Standardised Total ²	0 1 162 24,319	0 1 162 24,319	0 1 162 10,025	0	0 1 223 28,773	0 1 223 28,773	0 1 223 9,937	0								

					Standardisc	ed Approach			
			As of 31,	/03/2023			As of 30;	06/2023	
	(100.1)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
UNITED KINGDOM	Control occurrence for control and control of control occurrence for	0 0 0 0 8,415 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 8,415 0 0 0 0 0 0 0 0	0 0 0 0 1,715 0 0 0 0 0	۰	0 0 0 0 13,012 0 0 0 0 0 0 0 0	0 0 0 0 13,012 0 0 0 0 0 0	0 0 0 0 0 0 1,430 0 0 0 0 0 0	0

Original exposure, unities Exposure value, is reported before taking into account any effect due to orelli conventions from count nick mitigation tuchniques (e.g. substitution effects).
 (2) Yould value adjustments and provisions per country of counterparty excludes those for executivation exposures but includes general credit nik adjustments.

					Standardisc	d Approach				
			As of 31,	/03/2023			As of 30,	06/2023		
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	
	(min BUR. %)									
	Central governments or central banks	520	520	0		291	291	0		
	Regional governments or local authorities	44	44	0		49	49	0		
	Public sector entities	393	393	6		386	386	5		
	Multilateral Development Banks	0	0	0						
	International Organisations	2,039	2,039	629		3,164	3.164	536		
	Institutions	2,039	2,039			3,164	3,164	53b 408		
	Corporates	389	389	366		441	441	408		
	of which: SME	0								
	Retail of which: SME	0								
GERMANY	Secured by mortgages on immovable property	0								
	of which: SME	0								
	Exposures in default	0	0	0	0	ů				
	Items associated with particularly high risk	1	1	2	Ů	ů				
	Covered bonds	i	i i	i i		i i	ō	0		
	Claims on institutions and corporates with a ST credit assessment	0	0			0	ō	0		
	Collective investments undertakings (CIU)	0	0			0	ō	0		
	Equity	1	1	1		1	1	1		
	Other exposures	162	162	162		223	223	223		
	Standardised Total ²				0					

		(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures but includes general credit risk adjustments.								
					Standardisc	ed Approach				
			As of 31,	03/2023		As of 30/06/2023				
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments a provisions ²	
UNITED STATES	Control of Assessment of Assessment of Control of Assessment of Control of Assessment of Control o	0 0 0 0 0 0 5,372 9 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 2,1,24 5 0 0 0 0 0	0	0 0 0 0 0 0 3,098 9 9 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 9633 4 4 0 0 0 0		
	Equity Other exposures Standardised Total ²	ő	ő	ő	0	ŏ	ě	ō		

		(2) Total value adjustments an	(2) Total value adjustments and provisions per country of counterparty excludes those for securification exposures but includes general credit risk adjustments.								
					Standardise	d Approach					
			As of 31,	03/2023		As of 30/06/2023					
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²		
FRANCE	Control announcement is control beautiful and office. At 1 Excitaction conversation of local adults office Public south entities Public south entities International Oranizations International Oranization Internation Internation International Oranization International	0 0 0 0 0 554 1,145 0 0 0 0 0 0 0 0	0 0 0 654 1,145 0 0 0 0 0	0 0 0 62 991 0 0 0 0 0	0	0 0 1 0 779 1.191 0 0 0 0 0 0	0 0 1 0 729 1,191 0 0 0 0 0 0 0	0 0 0 0 0 0 552 995 0 0 0 0 0 0 0			
	Other exposures Standardised Total ²	0			0			0			

O (Original exposure, untiles Exposure value, is reported before taking into account any effect due to credit convention factors or credit nik mitigation techniques (e.g. substitution effects).

(2) Total value adjustments and provisions per country of counterparty excludes those in rescurributions personals but includes general credit nik adjustments.



2023 EU-wide Transparency Exercise Credit Risk - Standardised Approach Citigroup Global Markets Europe AG

					Standardise	d Approach			
			As of 31,	/03/2023			As of 30,	06/2023	
	(min EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
NETHERLANDS	Control (provincenter or control tasket) Regional (provincenter or bor) anthroffice Regional (provincenter bor) Regional (provincenter bor)	0 0 116 0 0 17 80 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 116 0 177 880 0 0 0 0 0 0 0 0 0	0 0 23 23 0 0 6 779 0 0 0 0 0 0 0 0 0 0	0	0 0 114 0 0 24 1,511 0 0 0 0 0	0 114 0 0 24 1,511 0 0 0 0 0 0 0	0 0 23 23 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	٥
	Equity Other excosures Standardised Total [†]	0 0 0	0 0	0 0		0	0	0 0 0	0 0 0

		(2) Total value adjustments ar	nd provisions per country of co	interparty excludes those for s	curitisation exposures but include	les general credit risk adjustmer	ts.			
					Standardise	d Approach				
			As of 31,	03/2023		As of 30/06/2023				
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ³	Risk exposure amount	Value adjustments as provisions ²	
Reak Publish Mutat Inter Instit Cores of Relais SWEDEN Securit Emoc	which; SPE I I I I I I I I I I I I I	0 0 20 0 0 40 377 377 0 0 0 0	0 0 20 0 0 40 377 0 0 0 0 0	0 0 4 0 0 8 377 0 0 0 0 0	٥	0 0 0 0 1455 628 0 0 0 0 0	0 0 20 0 0 145 628 0 0 0	0 0 4 0 0 29 628 0 0 0 0		

	•				Standardise	d Approach			
			As of 31,	03/2023			As of 30,	06/2023	
	(min EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²
Resi Publish Multi Inte Core Core Core Core Core Core Core Cor	which documentation counts of banks included a commentation of the control of the	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 3 3 786 0 0 0 0 0 0 0	0 0 0 3 786 0 0 0 0 0 0 0 0	0 0 0 1 786 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit convenient feators or credit risk mitigation tuchniques (e.g. substitution effects).
(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures but includes general credit adjustments.

As of 31/(92/2023						Standardisc	d Approach			
Central down remember to care sharph basis Central down rememb				As of 31,	/03/2023			As of 30,	/06/2023	
Combination of contract basis 0			Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments an
National concernments or had selection (1997) 10 10 10 10 10 10 10 1		(min BJR, %)								
	FINLAND	Recinal ownerment or local authorities public score motion Description Descrip	0 0 82	0 0 82			0 0 64	0 0 64	0 21 0 13 404 0 0 0 0 0 0	

		(2) Total value adjustments an	nd provisions per country of co	unterparty excludes those for se	ecuritisation exposures but inclu	des general credit risk adjustme	ints.		
					Standardise	ed Approach			
			As of 31,	/03/2023			As of 30,	/06/2023	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments as provisions ²
	(min BUR, %) Central governments or central banks								
	Regional governments or local authorities	0		0		ů	0	0	
	Public sector entities	i i	i i	o o		ō	ō	o o	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	360	360	168		420	420	203	
	Corporates	188	188	188		163	163	163	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
SPAIN	of which: SME	0	0				0	0	
517411	Secured by mortgages on immovable property of which: SME	0	0	0		0	0	0	
	or which: SME Exposures in default	0		0	0	0		0	
	Items associated with particularly high risk	,	, ,	10		12	12	10	
	Covered bonds	i i	i	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	i i	i i	o o		ō	ō	o o	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Other exposures	0		0		0	0	0	

		(2) Total value adjustments an	d provisions per country of co	unterparty excludes those for se	curitisation exposures but inclu	des general credit risk adjustme	rts.		
					Standardisc	d Approach			
			As of 31,	/03/2023			As of 30,	/06/2023	
		Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments a provisions ²
	(min BUR, %) Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	13	13	3		28	28	6	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations Institutions	0						25	
	Corporates	564	544	544		474	474	474	
	of which: SME	0		0				0	
	Retail	0	0	0		0	0	0	
DENMARK	of which: SME	0	0	0		0	0	0	
DEINMARK	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0		0		0	
	Items associated with particularly high risk Covered bonds	0		0		0		0	
	Covered bonds Claims on institutions and corporates with a ST credit assessment								
	Collective investments undertakings (CIU)	0		0		0		0	
	Family	0	i i	o o		ő	ŏ	i o	
	Other exposures	0	0	0		0	0	0	
	Standardised Total ²				0				



Credit Risk - IRB Approach

							IRB Ap	proach					
				As of 30	/09/2022					As of 31,	12/2022		
		Original	Exposure ¹	Exposure	Risk expos	sure amount	Value adjustments	Original	Exposure ¹	Exposure	Risk expos	sure amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions
Consolidated data	Central banks and central governments Institutions Corporates Corporates - Of Which: Specialised Lending Corporates - Of Which: SME Retail Retail - Secured on real estate property Retail - Secured on real estate property - Of Which: SME Retail - Secured on real estate property - Of Which: non-SME Retail - Qualifying Revolving Retail - Other Retail Retail - Other Retail - Of Which: SME Retail - Other Retail - Of Which: non-SME Equity Other non credit-obligation assets							0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0
	IRB Total ²										0		

⁽¹⁾ Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) IRB Total does not include the Securitisation position unlike in the results prior to the 2019 exercise.



Credit Risk - IRB Approach

							IRB Ap	proach					
				As of 31,	/03/2023					As of 30	/06/2023		
		Original	Exposure ¹	Exposure	Risk expos	sure amount	Value adjustments	Original	Exposure ¹	Exposure	Risk expo	sure amount	Value adjustments
	(min EUR, %)		Of which: defaulted	Value ¹		Of which: defaulted	and provisions		Of which: defaulted	Value ¹		Of which: defaulted	and provisions
	Central banks and central governments	0	0	0	0	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: Specialised Lending	0	0	0	0	0	0	0	0	0	0	0	0
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property	0	0	0	0	0	0	0	0	0	0	0	0
Consolidated data	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
Consolidated data	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: SME	0	0	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0	0	0
	Equity	0	0	0	0	0		0	0	0	0	0	
	Other non credit-obligation assets				0						0		
	IRB Total ²				0						0		

⁽¹⁾ Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit conversion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) IRB Total does not include the Securitisation position unlike in the results prior to the 2019 exercise.



General governments exposures by country of the counterparty

					Citigroup Global Markets Europe AG As of 31/12/2022									
							As of 31/12/2022	!						
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
												Off-balance sl	neet exposures	
					Non-derivative financial as	ssets by accounting portfolion	•	Derivatives with po	sitive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure amount
[0 - 3M [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y] [5Y - 10Y] [10Y - more Total	Austria													
[0 - 3M [Belgium													
[0 - 3M [Bulgaria													
Total [0 - 3M [1 3M - 1 Y [1 1 Y - 2 Y [2 Y - 3 Y [3 Y - 5 Y [5 Y - 10 Y [10 Y - more Total	Cyprus													
[0 - 3M [Czech Republic													
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y	Denmark		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	((((((((((((((((((((0 0 0	0 55 0 0 0	0 0 319 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		
Total	Estonia			v				33	319					



General governments exposures by country of the counterparty

						City	As of 31/12/2022							
						Divo	as or 31/12/2022							I
						Dire	ct exposures					9551.1		-
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	nce sheet	
					Non-derivative financial as	sets by accounting portfolio		Derivatives with po	sitive fair value	Derivatives with	negative fair value	Off-balance sl	neet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
10.2MI														
[0 - 3M [Finland		000000000000000000000000000000000000000			0	0 0	99 8 6 6	5 77 5 58 7 710 7 1.133 9 4 5 353	70 0 2 148 1 58 279	1.279 12 60 1.069 22 352 2,793	0 0 0	0 0 0 0 0	26
[0 - 3M [France		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(((((((((((((((((((0	0 0 0 0 0		0 0 0	0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0	
Total To - 3M T 3M - 1Y T 2Y T 2Y - 3Y T 3Y - 5Y T 3Y - 10Y T 4 10Y - more	Germany		0 0 0	() () () () () () () () () ()	0 0 0	0	0 0 0 0 0 0	1: 1: 3: 3: 20:	0 0 0 1 20 118 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5 5	0 1 0 18 15 16 157	107 20 0 316 293 522 1.273	0 0 0 0 0	0 0 0 0 0	0
[0 - 3M	Croatia	0	0	C	0	0	0	303	3,592	208	2,532	0	0	2
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y	Greece													
Total	Hungary													
[0 - 3M [Ireland													
[0 - 3M	Italy													
Total Tota	Latvia													



General governments exposures by country of the counterparty

				Citigroup Global Markets Europe AG As of 31/12/2022										
						Dire	ct exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off balar	nce sheet	
					Non-derivative financial as	sets by accounting portfolio	•	Derivatives with pos	sitive fair value	Derivatives with	negative fair value	Off-balance sl	neet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)		of which: Financial assets	of which: Financial assets at						Nominal	Provisions	Risk weighted exposure amount
				of which: Financial assets held for trading	designated at fair value through profit or loss	fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount			
f 0 - 3M f f 3M - 1Y f f 1Y - 2Y f f 2Y - 3Y f f 3Y - 5Y f f 5Y - 10Y f f 10Y - more Total	Lithuania													
[0 - 3M [13M - 17 1 1 1 1 1 1 1 1 1	Luxembourg													
[0 - 3M 1 1 1 1 1 1 1 1 1	Malta													
Total	Netherlands													
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y	Poland													
Total	Portugal													
[0 - 3M [Romania													
[0 - 3M [Slovakia													
[0 - 3M [3M - 1Y [11 - 2Y [11 - 2Y [12 - 3Y [13 - 5Y [15 - 10Y [10 - more]]]]	Slovenia													



General governments exposures by country of the counterparty

						Citig	roup Global Markets Eur	ope AG						
							As of 31/12/2022	!						
						Direc	ct exposures							
	(min EUR)			On balance sl	heet				Deriva	tives		Off balar	nce sheet	
					Non-derivative financial as	sets by accounting portfolic	,	Derivatives with pos	sitive fair value	Derivatives with	negative fair value	Off-balance si	neet exposures	
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[0 - 3M [Spain													
[0 - 3M [Sweden													
[0 - 3M [United Kingdom													
Total	Iceland													
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y	Liechtenstein													
Total	Norway													
[0 - 3M [Australia													
[0 - 3M [Canada													
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y [10Y - more	Hong Kong													



General governments exposures by country of the counterparty

				Citigroup Global Markets Europe AG As of 31/12/2022										
						Direc	ct exposures							
	(mln EUR)			On balance s	heet				Derivat	tives		Off balar	nce sheet	
												Off-balance sh	neet exposures	
			Total carrying amount of		Non-derivative financial as	sets by accounting portfolio	•	Derivatives with pos	itive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure amount
[0 - 3M [Japan													
[0 - 3M [U.S.													
0 - 3M 3M - 1Y 1Y - 2Y 2Y - 3Y 3Y - 5Y 5Y - 10Y 10Y - more	China													
Total	Switzerland													
[10V - more	Other advanced economies non EEA													
Total [0 - 3M [Other Central and eastern Europe countries non EEA													
Total [0 - 3M [Middle East													
Total Tota	Latin America and the Caribbean													



General governments exposures by country of the counterparty

Citigroup Global Markets Europe AG

						Citig	jroup Global Markets Eui	rope AG						
							As of 31/12/2022	2						
						Dire	ct exposures							
	(mln EUR)			On balance sl	heet				Deriva	tives		Off bala	nce sheet	
												Off-balance s	heet exposures	
					Non-derivative financial as	ssets by accounting portfolio		Derivatives with pos	sitive fair value	Derivatives with	n negative fair value			
Residual Maturity	rity Country / Region Total gross carrying amount of non-derivative financial assets asse	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount	
[0 - 3M [Africa													
[0 - 3M [Others			0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0			0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0					

Notes and definitions
Information disclosed in this template is sourced from COREP template C 33, introduced with the reporting framework 2.7, applicable for reports as of 31 March 2018.

- (1) Information on sovereign exposures is only available for institutions that have sovereign exposures of at least 1% of total "Debt securities and loans receivables". Country of breakdown is only available for institutions that hold non-domestic sovereign exposures of 10% or more compared to total sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others".
- (2) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparts with full or partial government guarantees (3) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.
- (4) The exposures reported include the positions towards counterparts (other than sovereign) or sovereign credit risk (i.e. CDS, financial quarantees) booked in all the accounting portfolio (on-off balance sheet). Interpe

(5) Residual countries not reported separately in the Transparency exercise

Regions:

Other advanced non-EEA: Israel, Korea, New Zealand, Russia, San Marino, Singapore and Taiwan.

Other CEE non-EEA: Albania, Bosnia and Herzegovina, FYR Macedonia, Montenegro, Serbia and Turkey.

Middle East: Bahrain, Djibouti, Iran, Iraq, Jordan, Kuwait, Lebanon, Libya, Oman, Qatar, Saudi Arabia, Sudan, Syria, United Arab Emirates and Yemen.

Listin America Argentina, Boilze, Bolivis, Brazil, Chille, Colombia, Cocia Rica, Dominica, Decide, Artiqua And Barbuda, Aruba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamatca, Mexico, Nicarogua, Penama, Panguay, Penu, S. Kitts and Nevis, S. Lucia, S. Vincent and the Genadines, Suriname, Thridds and Tobago, Uruguay, Venezueis, Artiqua And Barbuda, Aruba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamatca, Mexico, Nicarogua, Penama, Panguay, Penu, S. Kitts and Nevis, S. Lucia, S. Vincent and the Genadines, Suriname, Thridds and Tobago, Uruguay, Venezueis, Artiqua And Barbuda, Aruba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamatca, Mexico, Nicarogua, Penama, Panguay, Penu, S. Kitts and Nevis, S. Lucia, S. Vincent and the Genadines, Suriname, Thridds and Tobago, Uruguay, Venezueis, Artiqua And Barbuda, Aruba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamatca, Mexico, Nicarogua, Penama, Panguay, Penu, S. Kitts and Nevis, S. Lucia, S. Vincent and the Genadines, Suriname, Thridds and Tobago, Uruguay, Venezueis, Artiqua And Barbuda, Aruba, Penchi Guiana, Guadente, Guiana, Guadente, Guiana, Guia

Africa: Apprils, Egypt, Morocco, South Africa: Apprils, Epypt, Morocco, South Africa: Apprils, Epytholis, Chand, Commors, Congo, The Democratic Republic (O'Thire Congo, Cite D'Noire, Equatorial Guinea, Eritrea, Ethiopia, Gabon, Gambia, Chana, Guinea, Guinea,

- (6) The columns "Total carrying amount of non-derivative financial assets (net of short positions)' provide information on a net basis, whilst the related 'of which' positions present information on a gross basis.
- (7) The values for the 'Other' bucket is calculated subtracting from the reported Total the breakdown of the listed countries. As a result of precision and rounding in the calculation we accept an approximation in the order of e04.



General governments exposures by country of the counterparty

As of 30/06/2023 Direct exposures (min EUR) On balance sheet Non-derivative financial assets by accounting portfolio Derivatives with positive fair value	VES Derivatives with negative fair value		nce sheet	
(min EUR) On balance sheet Derivative				
Non-derivative financial assets by accounting portfolio Derivatives with positive fair value	Derivatives with negative fair value	Off-balance si	neet exposures	
Non-derivative financial assets by accounting portfolio Derivatives with positive fair value	Derivatives with negative fair value			
Total carrying amount of				Risk weighted exposure amount
Residual Maturity Country / Region Total gross carrying amount of non-derivative financial assets for which: Financial assets at designated at fair value through profit or loss of which: Financial assets at fair value through other comprehensive income of which: Financial assets at fair value through other comprehensive income of which: Financial assets at fair value through profit or loss of which: Financial assets at fair value through other comprehensive income	Carrying amount Notional amount	Nominal	Provisions	
[0 - 38[
Total				
To - 34f				
Total [0 - 3M[1 3M - 1Y 1 3Y - 2Y 1 2Y - 2Y 1 2Y - 3Y 1 2Y - 10Y 1 (9Y - more Total				
10 - 34f				
10 - 34	1 10 0 0 0 0 0 0 0 1 1 100			0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
Total	- AV			



General governments exposures by country of the counterparty

		Citigroup Global Markets Europe AG												
		As of 30/06/2023												
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Off balar					
	(min Edit)			Non-derivative financial assets by accounting portfolio								Off-balance sl	neet exposures	
		ntry / Region Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)		Derivatives with pos	atives with positive fair value		negative fair value			Risk weighted			
Residual Maturity	Country / Region			of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	exposure amount
[0 - 3M [Finland		0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	14 2 16 80 103 0 60 275	111 58 144 716 989 1 356 2,376	37 12 1 125 2 1 52 230	922 273 32 1.072 9 16 342 2,666	0 0 0 0 0		
[0 - 3M [France		0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	100 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0	0 0 0 0 0		
[0 - 3M [Germany		0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 1 72 22 44 16 188 343	0 1.020 2,039 813 1.199 168 2,010 7,249	0 1 31 17 8 14 171 241	0 20 431 316 702 329 1,673 3,472	0 0 0 0 0		
[0 - 3M [Croatia													
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y	Greece													
130Y - more Total [0 - 3Mf 1 0 - 3Mf 1 3M - 1Y 1 1Y - 2Y 1 2Y - 3Y 1 3Y - 5Y 1 5Y - 10Y 1 10Y - more Total [0 - 3M	Hungary													
[3M - 1Y [Ireland													
10Y - more	Italy													
Total	Latvia													



General governments exposures by country of the counterparty

		Citigroup Global Markets Europe AG												
		As of 30/06/2023												
						Dire	ct exposures							
	(mln EUR)		On balance sheet Derivatives						tives	Off balance sheet		nce sheet		
Residual Maturity					Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures					
	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[0 - 3M [Lithuania													
[0 - 3M [Luxembourg													
[0 - 3M [Maita													
Total	Netherlands													
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y	Poland													
Total	Portugal													
[0 - 3M] [1 3M - 1Y] [1 3M - 1Y] [1 2Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Romania													
Total	Slovakia													
Total	Slovenia													



General governments exposures by country of the counterparty

		Citigroup Global Markets Europe AG												
							As of 30/06/2023							
						Dire	ct exposures							
	(mln EUR)		On balance sheet Derivatives						Off balance sheet					
	(Off-balance si	neet exposures	
					Derivatives with positive fair value		Derivatives with negative fair value				Risk weighted exposure amount			
Residual Maturity	Country / Region	Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
0 - 3M 3M - 1Y 13M - 1Y 11Y - 2Y 12Y - 3Y 13Y - 5Y	Spain													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Sweden													
[0 - 3M [United Kingdom													
Total	Iceland													
[3M - 1Y [Liechtenstein													
100 - more	Norway													
[3M - 1Y [Australia													
Toy - more	Canada													
Total Tota	Hong Kong													



General governments exposures by country of the counterparty

	Citigroup Global Markets Europe AG													
							As of 30/06/2023							
						Direc	ct exposures							_
	(mln EUR)			On balance s		Derivat	tives		Off balar	nce sheet				
												Off-balance sh	neet exposures	
		Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)		Derivatives with positive fair value		Derivatives with negative fair value				Risk weighted exposure amount			
Residual Maturity	Country / Region			of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	
[0 - 3M [Japan													
[0 - 3M [U.S.													
0 - 3M 3M - 1Y 1Y - 2Y 2Y - 3Y 3Y - 5Y 5Y - 10Y 10Y - more	China													
Total	Switzerland													
[10V - more	Other advanced economies non EEA													
Total 0 - 3M	Other Central and eastern Europe countries non EEA													
Total [0 - 3M [13M - 1Y [11Y - 2Y [12Y - 3Y [13Y - 5Y [15Y - 10Y [10Y - more Total	Middle East													
Total Tota	Latin America and the Caribbean													



General governments exposures by country of the counterparty

Citigroup Global Markets Europe AG

						Citig	jroup Global Markets Eui	rope AG						
	As of 30/06/2023													
		Direct exposures												
	(mln EUR)				Derivatives Off balance sheet						ī e			
Residual Maturity								Derivatives with positive fair value Derivatives				Off-balance sheet exposures		
		Total gross carrying amount of non- non-derivative fin			Derivatives with negative fair value									
	Country / Region		Total carrying amount of non-derivative financial assets (net of short positions)	of which: Financial assets held for trading	of which: Financial assets designated at fair value through profit or loss	of which: Financial assets at fair value through other comprehensive income	of which: Financial assets at amortised cost	Carrying amount	Notional amount	Carrying amount	Notional amount	Nominal	Provisions	Risk weighted exposure amount
[0 - 3M [Africa													
[0 - 3M [Others			0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0			0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0						

Notes and definitions
Information disclosed in this template is sourced from COREP template C 33, introduced with the reporting framework 2.7, applicable for reports as of 31 March 2018.

- (1) Information on sovereign exposures is only available for institutions that have sovereign exposures of at least 1% of total "Debt securities and loans receivables". Country of breakdown is only available for institutions that hold non-domestic sovereign exposures of 10% or more compared to total sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others"
- (2) The exposures reported cover only exposures to central, regional and local governments on immediate borrower basis, and do not include exposures to other counterparts with full or partial government guarantees (3) The banks disclose the exposures in the "Financial assets held for trading" portfolio after offsetting the cash short positions having the same maturities.
- (4) The exposures reported include the positions towards counterparts (other than sovereign) on sovereign credit risk (i.e. CDS, financial guarantees) booked in all the accounting portfolio (on-off balance sheet). Irrespective of the denomination and or accounting classification of the positions the conomic substance over the form must be used as a criteria for the identification of the exposures to be included in this column. This item does not include exposures to counterparts (other than sovereign) with full or partial government guarantees by central, regional and local governments. (S) Residual countries not reported separatively in the Transparency exercise.

Other advanced non-EEA: Israel, Korea, New Zealand, Russia, San Marino, Singapore and Taiwan.

Other CEE non-EEA: Albania, Bosnia and Herzegovina, FYR Macedonia, Montenegro, Serbia and Turkey.

Middle East: Bahrain, Djibouti, Iran, Iraq, Jordan, Kuwait, Lebanon, Libya, Oman, Qatar, Saudi Arabia, Sudan, Syria, United Arab Emirates and Yemen.

Listin America Argentina, Boilze, Bolivis, Brazil, Chille, Colombia, Cocia Rica, Dominica, Decide, Artiqua And Barbuda, Aruba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamatca, Mexico, Nicarogua, Penama, Panguay, Penu, S. Kitts and Nevis, S. Lucia, S. Vincent and the Genadines, Suriname, Thridds and Tobago, Uruguay, Venezueis, Artiqua And Barbuda, Aruba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamatca, Mexico, Nicarogua, Penama, Panguay, Penu, S. Kitts and Nevis, S. Lucia, S. Vincent and the Genadines, Suriname, Thridds and Tobago, Uruguay, Venezueis, Artiqua And Barbuda, Aruba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamatca, Mexico, Nicarogua, Penama, Panguay, Penu, S. Kitts and Nevis, S. Lucia, S. Vincent and the Genadines, Suriname, Thridds and Tobago, Uruguay, Venezueis, Artiqua And Barbuda, Aruba, Bahamas, Barbados, Cayman, Halft, Honduras, Jamatca, Mexico, Nicarogua, Penama, Panguay, Penu, S. Kitts and Nevis, S. Lucia, S. Vincent and the Genadines, Suriname, Thridds and Tobago, Uruguay, Venezueis, Artiqua And Barbuda, Aruba, Penchi Guiana, Guadente, Guiana, Guadente, Guiana, Guia

Africa: Apprils, Egypt, Morocco, South Africa: Apprils, Epypt, Morocco, South Africa: Apprils, Epytholis, Chand, Commors, Congo, The Democratic Republic (O'Thire Congo, Cite D'Noire, Equatorial Guinea, Eritrea, Ethiopia, Gabon, Gambia, Chana, Guinea, Guinea,

- (6) The columns "Total carrying amount of non-derivative financial assets (net of short positions)' provide information on a net basis, whilst the related 'of which' positions present information on a gross basis.
- (7) The values for the 'Other' bucket is calculated subtracting from the reported Total the breakdown of the listed countries. As a result of precision and rounding in the calculation we accept an approximation in the order of e04. (8) Information on Non-derivative financial assets by accounting portfolio is not included for institutions applying nGAMP