

Bank Name	Citibank Holdings Ireland Limited
LEI Code	549300K7L8YW8M215U46
Country Code	IE

The information on Collateral valuation - loans and advances applies only to banks meeting at least one of the criteria for significance and having a ratio of non-performing loans and advances divided by total loans and advances (excluding loans and advances classified as held for sale, cash balances at central banks and other demand deposits) of 5% or above, therefore this bank is not required to report it to the EBA.



Key Metrics

(min EUR, %)	As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022	COREP CODE	REGULATION
Available capital (amounts)						
Common Equity Tier 1 (CET1) capital - transitional period	8,927	9,899	9,975	11,543	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	8,927	9,899	9,975	11,543	C 01.00 (r0020,c0010) - C 05.01 (r0440,c0010)	Article 50 of CRR
Tier 1 capital - transitional period	8,927	9,899	9,975	11,543	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	8,927	9,899	9,975	11,543	C 01.00 (r0015,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020)	Article 25 of CRR
Total capital - transitional period	8,927	9,899	9,975	11,543	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	8,927	9,899	9,975	11,543	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	45,825	46,212	53,215	57,736	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	45,825	46,212	53,215	57,736	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	19.48%	21.42%	18.75%	19.99%	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	19.48%	21.42%	18.75%	19.99%	(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	19.48%	21.42%	18.75%	19.99%	CA3 {3}	-
Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	19.48%	21.42%	18.75%	19.99%	(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	19.48%	21.42%	18.75%	19.99%	CA3 {5}	-
Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	19.48%	21.42%	18.75%	19.99%	(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	96,017	99,885	108,185	130,590	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	9.30%	9.91%	9.22%	8.84%	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 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	8,927	9,899	9,975	11,543	C 47.00 (r0320,c0010)	
A.2	Tier 1 capital - fully phased-in definition	8,927	9,899	9,975	11,543	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	96,017	99,885	108,185	130,590	C 47.00 (r0300,c0010)	CRR
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	96,017	99,885	108,185	130,590	C 47.00 (r0290,c0010)	
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	9.30%	9.91%	9.22%	8.84%	[A.1]/[B.1]	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	9.30%	9.91%	9.22%	8.84%	[A.2]/[B.2]	



EBA 2022 EU-wide Transparency Exercise Capital Citibank Holdings Ireland Limited

		(min EUR, %)	As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022	COREP CODE	REGULATION
	A	OWN FUNDS	8,927	9,899	9,975	11,543	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 transitional adjustments)	8,927	9,899	9,975	11,543	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 instruments)	594	607	619	662	C 01.00 (r0030,c0010)	Articles 26(1) points (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
	A.1.2	Retained earnings	7,099	8,185	8,351	8,925	C 01.00 (r0130,c0010)	Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (i) of CRR
	A.1.3		-37	-184	-188	-201	C 01.00 (r0180,c0010)	Articles 4(100), 26(1) point (d) and 36 (1) point (f) of CRR
	A.1.4	Other Reserves	1,596	1,632	1,665	2,646	C 01.00 (r0200,c0010)	Articles 4(117) and 26(1) point (e) of CRR
	A.1.5	Funds for general banking risk	0	0	0	0	C 01.00 (r0210,c0010)	Articles 4(112), 26(1) point (f) and 36 (1) point (f) of CRR
	A.1.6	Minority interest given recognition in CET1 capital	0	0	0	0	C 01.00 (r0230,c0010)	Article 84 of CRR
	A.1.7	Adjustments to CET1 due to prudential filters	-33	-38	-43	-66	C 01.00 (r0250,c0010)	Articles 32 to 35 of and 36 (1) point (I) of CRR
	A.1.8	(-) Intangible assets (including Goodwil)	-67	-75	-73	-73	C 01.00 (r0300,c0010) + C 01.00 (r0340,c0010)	Articles 4(113), 36(1) point (b) and 37 of CSR. Articles 4(115), 36(1) point (b) and 37 point (a) CCR.
	A.1.9	(-) DTAs that rely on future profitability and do not arise from temporary differences net of	0	0	0	0	C 01.00 (r0370,c0010)	Articles 36(1) point (c) and 38 of CRR
	A.1.10	(-) IRB shortfall of credit risk adjustments to expected losses	0	0	0	0	C 01.00 (r0380,c0010)	Articles 36(1) point (d), 40 and 159 of CRR
	A.1.11	(-) Defined benefit persion fund assets	0	0	0	0	C 01.00 (r0390,c0010)	Articles 4(199), 36(1) point (e) and 41 of CRR
	A.1.12	(-) Reciprocal cross holdings in CET1 Capital	0	0	0	0	C 01 00 (40/30 c0010)	Articles 4(122), 36(1) point (e) and 44 of CSR
							C 01.00 (10440,c0010)	
	A.1.13	(-) Excess deduction from AT1 items over AT1 Capital	0	0	0	0	C 01.00 (19440,00010)	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	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 ORI; Articles 36(1) point (k) (ii), 243(1) point (ii) (ii), 243(1) point (ii) and 258 of ORI; Articles 36(1) point k) (iii) and 376(3) of ORI; Articles 36(1) point k) (iv) and 153(8) of ORI and Articles 38(1) point k) (iv) and 153(8) of ORI.
	A.1.14.1	Of which: from securitisation positions (-)	0	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	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	-214	-219	-223	-238	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	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	0	C 01.00 (r0510,c0010)	Article 48 of CBR
	A.1.18A	(-) Insufficient coverage for non-performing exposures	-10	-9	-8	-7	C 01.00 (r0513,c0010)	Article 36(1), point (m) and Article 47c CRR
OWN FUNDS Transitional period	A.1.18B	(-) Minimum value commitment shortfalls	0	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	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	-7	C 01.00 (r0524,c0010)	Article 3 CRR
	A.1.20	CET1 capital elements or deductions - other	0	0	-125	-99	C 01.00 (r0529,c0010)	
	A.1.21	Transitional adjustments	0	0	0	0	CAI (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	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	0	C 01.00 (r0240,c0010)	Articles 479 and 480 of CRR
	A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)	0	0	0	0	C 01.00 (10520,c0010)	Articles 469 to 472, 478 and 481 of CRR
							C 01.00 (10530,c0010)	Article 51 of CISR
	A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)	0	0	0	0	C 01.00 (r0540,c0010) C 01.00 (r0540,c0010) + C 01.00	Article 61 or Clinic
	A.2.1	Additional Tier 1 Capital instruments	0	0	0	0	(+0670,c0010)	
	A.2.2	(-) Excess deduction from T2 items over T2 capital	0	0	0	0	C 01.00 (r0720,c0010)	
	A.2.3	Other Additional Tier 1 Capital components and deductions	0	0	0	0	$\begin{array}{l} C 01.00 \left((9690 , c0010 \right) + C 01.00 \\ (9700 , c0010 \right) + C 01.00 \left((9710 , c0010 \right) + C \\ 01.00 \left((9740 , c0010 \right) + C 01.00 \left((9744 , c0010 \right) \\ + C 01.00 \left((9748 , c0010 \right) \end{array}$	
	A.2.4	Additional Tier 1 transitional adjustments	0	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)	8,927	9,899	9,975	11,543	C 01.00 (r0015,c0010)	Article 25 of CRR
	A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	0	0	0	0	C 01.00 (r0750,c0010)	Article 71 of CRR
	A.4.1		0	0	0	0	C 01.00 (r0760,c0010) + C 01.00 (r0890,c0010)	
	A.4.2		0	0	0	0	C 05.00 (19910, c0010) + C 01.00 (19930, c001) + C 01.00 (19930, c001) + C 01.00 (19930, c001) - C 05.00 (19930, c001) + C + C 01.00 (19955, c0010) + C 05.00 (19970, c0010) + C 01.00 (19974, c0011) + C 01.00 (19978, c0010)	
	A.4.3	Tier 2 transitional adjustments	0	0	0	0	C 01.00 (r0880,c0010) + C 01.00 (r0900,c0010) + C 01.00 (r0960,c0010)	
OWN FUNDS	В	TOTAL RISK EXPOSURE AMOUNT	45,825	46,212	53,215	57,736	C 02.00 (r0010,c0010)	Articles 92(3), 95, 95 and 98 of CRR
REQUIREMENTS	B.1	Of which: Transitional adjustments included	0	0	0	0	C 05.01 (r0010,c0040)	
	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	19.48%	21.42%	18.75%	19.99%	CA3 (1)	
CAPITAL RATIOS (%) Transitional period	C.2	TIER 1 CAPITAL RATIO (transitional period)	19.48%	21.42%	18.75%	19.99%	CA3 (3)	
	C.3	TOTAL CAPITAL RATIO (transitional period)	19.48%	21.42%	18.75%	19.99%	CA3 (5)	
CET1 Capital Fully loaded	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	8,927	9,899	9,975	11,543	[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 RATIO (%)		COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)	19.48%	21.42%	18.75%	19.99%	A.4.3.0.0)] [D.1]/[B-B.1]	-
Fully loaded ¹	F	Adjustments to CET1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r0440,c0010)	
	F	Adjustments to AT1 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r0440,c0020)	
Memo items		Adjustments to T2 due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (r0440,c0030)	
		Adjustments included in RWAs due to IFRS 9 transitional arrangements	0	0	0	0	C 05.01 (10440.c0040)	
		Augustalients included in KWAS due to IFRS 9 transitional arrangements	U	U	U	ı .	(rome(core)	

⁽¹⁾The fully loaded CET1 ratio is an estimate calculated based on bank's supervisory reporting. Therefore, any capital indinuments that are not eligible from a regulatory point of view at the reporting date are not taken into account in this calculation. Fully loaded CET1 capital ratio estimation is based on the formulae stated in column "COREP CODE" —clease note that this mint lead to differences to fully loaded CET1 capital ratio exhibitation by the participation banks e.u. in their Pillar 3 disclosure



Overview of Risk exposure amounts

		RW			1
	As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022	COREP CODE
(min EUR, %)	A3 61 367 637 2022	75 51 51/11/2011	NS 01 01 / 03 / 2022	AS 0. 00/ 00/ 2022	
Credit risk (excluding CCR and Securitisations) ¹	34,929	33,449	36,639	38,989	C 02.00 (r0040, d0010) -{C 07.00 (r0090, d220, s001) + C 07.00 (r0110, d220, s001) + C 07.00 (r0130, d220, s001) + C 08.01 (r0040, d220, s001) + C 08.01 (r0040, d220, s001) + C 08.01 (r0060, d230, s001) + C 08.01 (r0040, d2260, s002) + C 08.01 (r0050, d2260, s002) + C 08.01 (r0060, d2260, s002) + C 08.01 (r0060, d2260, s002) + C 08.01 (r0060, d2260, s002)
Of which the standardised approach	34,929	33,449	36,639	38,989	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	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	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	0	C 02.00 (r0420, c0010)
Counterparty credit risk (CCR, excluding CVA) ²	3,574	4,227	4,101	4,723	C 07.00 (r0090, c1220, s001) + C 07.00 (r0110, c1220, s001) + C 07.00 (r0130, c1220, s001) + C 08.01 (r0040, c12260, s001) + C 08.01 (r0050, c0250, s001) + C 08.01 (r0040, c1250, s002) + C 08.01 (r0040, c1250, c1250, s002) + C 08.01 (r0040, c1250,
Credit valuation adjustment - CVA	644	716	862	931	C 02.00 (r0640, c0010)
Settlement risk	0	0	0	0	C 02.00 (r0490, c0010)
Securitisation exposures in the banking book (after the cap)	5	4	4	4	C 02.00 (r0470, c0010)
Position, foreign exchange and commodities risks (Market risk)	2,527	3,486	7,190	8,367	C 02.00 (r0520, c0010)
Of which the standardised approach	1,577	1,354	2,011	5,439	C 02.00 (r0530, c0010)
Of which IMA	950	2,131	5,179	2,928	C 02.00 (r0580, c0010)
Of which securitisations and resecuritisations in the trading book	0	0	0	0	C 19.00 (r0010, c8601)*12.5+C 20.00 (r0010;c0490)*12.5++4AV(C 24.00(r0010, c0090);C 24.00(r0010,c0100);C 24.00(r0010,c0110))*12.5
Large exposures in the trading book	0	0	0	0	C 02.00 (r0680, c0010)
Operational risk	4,145	4,331	4,419	4,722	C 02.00 (r0590, c0010)
Of which basic indicator approach	0	0	0	0	C 02.00 (r0600, c0010)
Of which standardised approach	4,145	4,331	4,419	4,722	C 02.00 (r0610, c0010)
Of which advanced measurement approach	0	0	0	0	C 02.00 (r0620, c0010)
Other risk exposure amounts	0	0	0	0	C 02.00 (r0630, c0010) + C 02.00 (r0690, c0010)
Total	45,825	46,212	53,215	57,736	

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 CCR and Securitisations)' section.



(min EUR)	As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022
Interest income	358	520	177	427
Of which debt securities income	41	58	27	59
Of which loans and advances income	226	326	118	296
Interest expenses	107	174	62	170
(Of which deposits expenses)	15	44	33	95
(Of which debt securities issued expenses)	0	0	0	0
(Expenses on share capital repayable on demand)	0	0	0	0
Dividend income	3	4	0	0
Net Fee and commission income	730	966	237	505
Gains or (-) losses on derecognition of financial assets and liabilities not measured at fair value through profit or loss, and of non financial assets, net	13	2	-4	-4
Gains or (-) losses on financial assets and liabilities held for trading, net	-25	-93	-9	-13
Gains or (-) losses on financial assets and liabilities at fair value through profit or loss, net	45	104	-14	14
Gains or (-) losses from hedge accounting, net	0	0	0	0
Exchange differences [gain or (-) loss], net	109	191	9	48
Net other operating income /(expenses)	364	569	156	330
TOTAL OPERATING INCOME, NET	1,491	2,090	490	1,135
(Administrative expenses)	805	1,162	318	657
(Cash contributions to resolution funds and deposit guarantee schemes)	35	48	11	30
(Depreciation)	35	47	12	25
Modification gains or (-) losses, net	0	0	0	0
(Provisions or (-) reversal of provisions)	-19	8	58	49
(Payment commitments to resolution funds and deposit guarantee schemes)	0	0	0	0
(Commitments and guarantees given)	-36	-15	47	26
(Other provisions)	17	23	11	23
Of which pending legal issues and tax litigation ¹	0	0	0	0
Of which restructuring ¹	0	-7	0	0
(Increases or (-) decreases of the fund for general banking risks, net) ²	0	0	0	0
(Impairment or (-) reversal of impairment on financial assets not measured at fair value through profit or loss)	-142	-195	80	74
(Financial assets at fair value through other comprehensive income)	0	0	0	0
(Financial assets at amortised cost)	-142	-195	80	74
(Impairment or (-) reversal of impairment of investments in subsidaries, joint ventures and associates and on non-financial assets)	0	0	0	0
(of which Goodwill)	0	0	0	0
Negative goodwill recognised in profit or loss	0	0	0	0
Share of the profit or (-) loss of investments in subsidaries, joint ventures and associates	0	0	0	0
Profit or (-) loss from non-current assets and disposal groups classified as held for sale not qualifying as discontinued operations	0	0	0	0
PROFIT OR (-) LOSS BEFORE TAX FROM CONTINUING OPERATIONS	777	1,021	11	300
PROFIT OR (-) LOSS AFTER TAX FROM CONTINUING OPERATIONS	646	857	9	249
Profit or (-) loss after tax from discontinued operations	0	0	0	0
PROFIT OR (-) LOSS FOR THE YEAR	646	857	9	249
Of which attributable to owners of the parent	646	857	9	249

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 To IFRS compliance banks "zero" in cell "increases or (-) decreases of the fund for general banking risks, net" must be read as "n.a."



Total Assets: fair value and impairment distribution

(min EUR)	ı	As of 30/09/20	21			As of 31	/12/2021			As of 31,	/03/2022			As of 30,	06/2022		
		Fi	air value hierar	chy		Fi	ir value hierar	:hy		Fa	ir value hierar	chy		Fa	ir value hierar	:hy	
ASSETS:	Carrying amount	Level 1	Level 2	Level 3	Carrying amount	Level 1	Level 2	Level 3	Carrying amount	Level 1	Level 2	Level 3	Carrying amount	Level 1	Level 2	Level 3	References
Cash, cash balances at central banks and other demand deposits	20,310				24,278				24,083				25,327				IAS 1.54 (i)
Financial assets held for trading	12,753	219	12,202	332	15,512	2,136	13,136	240	18,883	2,331	16,321	231	31,422	6,408	24,776	239	IFRS 7.8(a)(ii);IFRS 9.Appendix A
Non-trading financial assets mandatorily at fair value through profit or loss	658	0	633	25	212	0	129	83	208	0	202	5	131	0	131	0	IFRS 7.8(a)(ii); IFRS 9.4.1.4
Financial assets designated at fair value through profit or loss	279	0	269	10	802	0	802	0	842	0	555	287	9,134	0	9,134	0	IFRS 7.8(a)(i); IFRS 9.4.1.5
Financial assets at fair value through other comprehensive income	6,397	6,076	321	0	6,522	6,063	460	0	7,112	6,706	407	0	7,639	7,242	397	0	IFRS 7.8(h); IFRS 9.4.1.2A
Financial assets at amortised cost	26,565				27,678				28,632				30,020				IFRS 7.8(f); IFRS 9.4.1.2
Derivatives – Hedge accounting	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	IFRS 9.6.2.1; Annex V.Part 1.22; Annex V.Part 1.26
Fair value changes of the hedged items in portfolio hedge of interest rate risk	0				0				0				0				IAS 39.89A(a); IFRS 9.6.5.8
Other assets ^t	7,177				4,743				6,753				10,704				
TOTAL ASSETS	74,139				79,748				86,513				114,377				IAS 1.9(a), IG 6

⁽¹⁾ Portfolios, which are nGAAP specific, i.e. which are not applicable for IFRS reporting banks, are considered in the position "Other assets".

(min	EUR)		ı	As of 30/09/20	21					As of 31	/12/2021					As of 31	./03/2022					As of 30,	06/2022			
		Gross carryi	ing amount ⁽²⁾		Accun	nulated impairn	nent ⁽²⁾	Gross	carrying amo	ınt ⁽²⁾	Accum	nulated impairn	ient ⁽²⁾	Gros	s carrying amou	ınt ⁽²⁾	Accur	nulated impairs	nent ⁽²⁾	Gros	s carrying amo	unt ⁽²⁾	Accum	ulated impairn	ient ⁽²⁾	
Breakdown of financial assets by instrument and by counterparty sector ¹		Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition		Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition		Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	increase in credit risk since	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	increase in credit risk since	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not credit-impaired	Stage 3 Credit-impaired assets	Stage 1 Assets without significant increase in credit risk since initial recognition	increase in credit risk since	assets	Stage 1 Assets without significant increase in credit risk since initial recognition	Stage 2 Assets with significant increase in credit risk since initial recognition but not creditimpaired	Stage 3 Credit-impaired assets	References
Financial assets at fair value through other	Debt securities	6,400	0	0	-3	0	0	6,525	0	0	-2	0	0	7,114	0	0	-2	0	0	7,640	0	0	-2	0	0	Annex V.Part 1.31, 44(b)
comprehensive income	Loans and advances	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	Annex V.Part 1.32, 44(a)
Financial assets at	Debt securities	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	Annex V.Part 1.31, 44(b)
amortised cost	Loans and advances	24,412	2,042	297	-17	-92	-77	26,078	1,466	271	-13	-69	-55	27,147	1,374	329	-19	-128	-71	27,441	2,426	374	-36	-73	-113	Annex V.Part 1.32, 44(a)

⁽¹⁾ This table covers IFRS 9 specific information and as such only applies for IFRS reporting banks.

⁽P) From June 2021, the gross carrying amount of assets and accumulated impairments that are purchased or originated as credit-impaired at initial recognition are not included in the impairment stages, as it was the case in previous periods.



Breakdown of liabilities

Citibank Holdings Ireland Limited

(mln EUR)

		Carrying	amount		
LIABILITIES:	As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022	References
Financial liabilities held for trading	12,452	14,610	17,249	34,062	IFRS 7.8 (e) (ii); IFRS 9.BA.6
Trading financial liabilities ¹	0	0	0	0	Accounting Directive art 8(1)(a),(3),(6)
Financial liabilities designated at fair value through profit or loss	3	4	0	1,753	IFRS 7.8 (e)(i); IFRS 9.4.2.2
Financial liabilities measured at amortised cost	46,573	51,499	55,543	61,760	IFRS 7.8(g); IFRS 9.4.2.1
Non-trading non-derivative financial liabilities measured at a cost-based method ¹	0	0	0	0	Accounting Directive art 8(3)
Derivatives – Hedge accounting	3	0	0	0	IFRS 9.6.2.1; Annex V.Part 1.26
Fair value changes of the hedged items in portfolio hedge of interest rate risk	0	0	0	0	IAS 39.89A(b), IFRS 9.6.5.8
Provisions	287	318	388	292	IAS 37.10; IAS 1.54(I)
Tax liabilities	107	68	32	29	IAS 1.54(n-o)
Share capital repayable on demand	0	0	0	0	IAS 32 IE 33; IFRIC 2; Annex V.Part 2.12
Other liabilities	4,833	3,009	3,011	4,395	Annex V.Part 2.13
Liabilities included in disposal groups classified as held for sale	0	0	0	0	IAS 1.54 (p); IFRS 5.38, Annex V.Part 2.14
Haircuts for trading liabilities at fair value ¹	0	0	0	0	Annex V Part 1.29
TOTAL LIABILITIES	64,259	69,508	76,223	102,290	IAS 1.9(b);IG 6
TOTAL EQUITY	9,880	10,240	10,291	12,087	IAS 1.9(c), IG 6
TOTAL EQUITY AND TOTAL LIABILITIES	74,139	79,748	86,513	114,377	IAS 1.IG6

⁽¹⁾ Portfolios which are nGAAP specific, i.e. which are not applicable for IFRS reporting banks



Breakdown of liabilities

Citibank Holdings Ireland Limited

(mln EUR)

			Carrying	amount		
Breakdown of financial liabilities t	py instrument and by counterparty sector	As of 30/09/2021	As of 31/12/2021	As of 31/03/2022	As of 30/06/2022	References
Derivatives		12,140	12,740	15,360	22,871	IFRS 9.BA.7(a); CRR Annex II
Short positions	Equity instruments	0	0	0	0	IAS 32.11; ECB/2013/33 Annex 2.Part 2.4-5
Short positions	Debt securities	315	1,870	1,889	11,190	Annex V.Part 1.31
	Central banks	468	900	344	979	Annex V.Part 1.42(a), 44(c)
	of which: Current accounts / overnight deposits	313	754	199	845	ECB/2013/33 Annex 2.Part 2.9.1
	General governments	264	286	292	715	Annex V.Part 1.42(b), 44(c)
	of which: Current accounts / overnight deposits	264	286	292	392	ECB/2013/33 Annex 2.Part 2.9.1
	Credit institutions	11,872	9,456	9,981	10,848	Annex V.Part 1.42(c),44(c)
Deposits	of which: Current accounts / overnight deposits	4,399	6,200	5,830	7,222	ECB/2013/33 Annex 2.Part 2.9.1
Deposits	Other financial corporations	5,952	6,556	6,708	7,995	Annex V.Part 1.42(d),44(c)
	of which: Current accounts / overnight deposits	5,696	5,786	6,308	5,830	ECB/2013/33 Annex 2.Part 2.9.1
	Non-financial corporations	24,542	26,817	28,903	31,687	Annex V.Part 1.42(e), 44(c)
	of which: Current accounts / overnight deposits	23,415	25,147	27,140	29,585	ECB/2013/33 Annex 2.Part 2.9.1
	Households	975	1,245	1,284	1,308	Annex V.Part 1.42(f), 44(c)
	of which: Current accounts / overnight deposits	960	1,200	1,206	1,203	Annex V.Part 1.42(f), 44(c)
Debt securities issued		0	0	0	0	Annex V.Part 1.37, Part 2.98
Of which: Subordin	ated Debt securities issued	0	0	0	0	Annex V.Part 1.37
Other financial liabilities		2,503	6,243	8,030	9,980	Annex V.Part 1.38-41
TOTAL FINANCIAL LIABILITIES		59,031	66,113	72,791	97,574	



2022 EU-wide Transparency Exercise Market Risk

Citibank Holdings Ireland Limited

									Crioidii igo 1													
T T	SA					I	М									IM						
			VaR (Memorai	ndum item)	STRESSED VaR (i	Memorandum item)	INCREMENTAL DEFAULT AND MIGRATION RISK CAPITAL CHARGE		RISKS CAPITA FOR CTP	AL CHARGE		VaR (Memora	andum item)	STRESSED VaR (Memorandum item)		INCREMENTAL DEFAULT AND MIGRATION RISK CAPITAL CHARGE						
(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		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)		12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE		TOTAL RISK EXPOSURE AMOUNT
	As of 30/09/2021	As of 31/12/2021				As of 30/	09/2021									As of 31/12	2/2021					
Traded Debt Instruments Of which: General risk Of which: Specific risk	1,203 54 1,149	959 62 898	35 35 0	9 9 0	100 100 0	35 35 0							45 45 0	31 31 0	101 101 0	65 65 0						
Equities Of which: General risk Of which: Specific risk	0	0	0	0	0	0							0	0	0	0						
Foreign exchange risk Commodities risk Total	374 0 1.577	395 0 1.354	5 0	2	15 0 50	5 0 23		8	0	0	0	950	5 0 37	2 0 28	13 0 77	3 0	22	57		0		2121
Total	As of 31/03/2022	As of 30/06/2022	17		30	As of 31/	03/2022		, v	Ü	, i	930	3,	26	<i></i>	As of 30/06		3,	Ů			2,131
Traded Debt Instruments	1,447	1,123	81	23	258	33							78	39	163	51						
Of which: General risk	61	112	81	23	258	33							78	39	163	51						
Of which: Specific risk	1,387	1,011	0	0	0	0							0	0	0	0						
Equities	0	0	0	0	0	0							0	0	0	0						
Of which: General risk Of which: Specific risk	0	0	0	0	0	0							0	0	0	0						
Foreign exchange risk	564	4,316	5	2	10	3							6	3	10	4						
Commodities risk	0	0	0	0	0	0							0	0	0	0						
Total	2,011	5,439	66	18	229	25	120	21	0	0	0	5,179	55	30	130	41	49	14	0	0	0	2,928

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 OV1 template.



					Standardisc	ed Approach						
		As of 30/09/2021 As of 31/12/2021										
	(min EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions			
	Central governments or central banks	26,175	26,607	69		28,161	28,561	53				
	Regional governments or local authorities	25	25	5		23	23	0				
	Public sector entities	578	500	167		566 439	488	162				
	Multilateral Development Banks	452 49	437	49		439 54	431 54	4/				
	International Organisations Institutions	8.359	7.963	2,932		10.177	9.756	2,979				
	Corporates	53.737	33,723	31.027		53.448	32.350	29,485				
	of which: SME	440	386	389		238	198	200				
	Retail	0	0	0		0	0	0				
Consultation of data	of which: SME	0	0	0		0	0	0				
Consolidated data	Secured by mortgages on immovable property	684	673	673		1,164	1,099	1,099				
		0	0	0		63	57	57				
	Exposures in default	69	22	26	43	100	22	28	32			
	Items associated with particularly high risk	2,252	1,622	2,433		2,323	1,650	2,475				
	Covered bonds	1.917	1.616	1.055		0 2.644	0 2.293	1.305				
	Claims on institutions and commutes with a ST credit assessment Collective investments undertakings (CIU)	1,917	1,010	1,033		2,044	2,293	1,303				
	Foulty	o o	0	0		ů	0	0				
	Other exposures	59	59	54		33	33	27				
	Standardised Total ²	94,356	73,296	38.490	236	99.131	76,760	37.660	211			

Original aposurus, units Eposurus vasis, a responsibility training the account any effect due to credit convenien factors or credit nick indication techniques (e.g., substitution effects).
(2) Substitution factors on training the Scientification position varies in trenslation or training t

					Standardisc	d Approach			
			As of 30,	09/2021			As of 31,	/12/2021	
	(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
FRANCE	Central occurrences or central sharing sectional conversaries or boal submitted sectional conversaries or boal submitted sectional section of sectional submitted section of sectional section of section of section of section section section of section s	1,851 24 166 0 0 756 12,245 0 0 65 0 2 2 203 0 0 264	2.138 24 102 0 0 5.74 6.671 0 0 0 0 1 1 154 0 199 0	0 5 20 0 0 210 5,748 0 0 62 0 1 221 0 83	1	1,832 21 152 0 0 923 11,510 0 0 119 0 2 2 351 0 172	2,104 21 28 88 0 0 743 6,105 0 0 117 0 1 120 0 0 114	0 0 18 18 0 0 240 4,995 0 0 117 117 0 1 1 406 0 0	1
	Eoultv Other exposures Standardised Total ²	1	i	i	17	ō	Ö	i	15

		exposures, but includes general credit raix adjustments.									
					Standardisc	d Approach					
			As of 30,	09/2021			As of 31,	/12/2021			
	(refer FIR %).)	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 accumentation of control alongs Associated conversation as found arthrotion and a second control accumentation for a second control accumentation for a second control of which DSE of which DSE of which DSE of country accumentation for a second control of a second control contro	6,329 0 25 0 0 788 5,233 0 0 0 0 6 155 156	6,448 028 22 0 775 2,603 0 0 0 0 0 0 3 131 131 0 121	0 0 0 0 3 2,180 0 0 0 0 0 3 197 0 116	2	7,300 0 25 0 0 1,605 5,646 0 0 0 0 142 0 142 142	7,417 0 25 0 1,590 0 0 0 0 0 0 0 1 118 118 0 169 0	0 0 0 283 2,460 0 0 0 0 0 0 127 0 114	0		
	Other exposures Standardised Total ²	,	1	1	6		0		3		

		exposures, but includes genera	al credit risk adjustments.	and the second s	Cartellacon Espoisies, accordin	THEOREM REQUIREMENT (ANAL)	and done over lands reaction	a reason to the	
					Standardisc	d Approach			
			As of 30	09/2021			As of 31,	12/2021	
	(min EUR. %)	Original Exposure ³	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments an provisions ²
	Central governments or central banks	3,560	3,559	17		4,125	4,123	4	
	Regional governments or local authorities	1	1	0		2	2	0	
	Public sector entities	46	46	9		47	47	9	
	Multilateral Development Banks	٥	0	0		0	0	0	
	International Organisations			0		5.297		1.864	
	Institutions	4,633 2.156	4,462 1.618	2,057 1.388		2,069	5,108 1.467	1,305	
	Corporates of which: SME	2,130	1,010	1,300		2,009	1,407	1,303	
	of which; see	ů		0					
	of which: SME	ŏ		0					
UNITED STATES	Secured by mortgages on immovable property	ő		0		6	6	6	
	of which: SME	ō	ō	ō		o o	ō	i i	
	Exposures in default	32	5	5	27	19	5	5	
	Items associated with particularly high risk	6	4	5		4	3	4	
	Covered bonds	0	0	0		0	0	0	
	Claims on institutions and corporates with a ST credit assessment	513	469	159		1,145	1,076	305	
	Collective investments undertakings (CIU)	0	0	0		0	0	0	
	Equity	0	0	0		0	0	0	
	Other exposures	1	1	1		0	0	0	

		(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the exposures, but includes general cent with adjustment of the adjustments.									
					Standardisc	d Approach					
			As of 30;	09/2021			As of 31	/12/2021			
	(min EUR. %)	Original Exposure ¹	Exposure Value ³	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²		
NETHERLANDS	Central concernments or central tables (5,746 0 0 0 52 3,420 2 0 0 0 0 2 2 2 4 4	5,745 00 0 0 52 2,318 1 0 0 0 0 0 155	0 0 0 2 2.185 1 0 0 0 0 0 225 235 3 3	0	6,146 0 0 0 34 4,027 2 0 0 0 50 251 70 70	6,146 0 0 34 2,081 1 0 0 0 0 1 151 0 5 1 5	0 0 0 10 1,937 1 0 0 0 1 227 23 31	8		
	Other exposures Standardised Total ²	1	- 1	1	16	0	0		19		



					Standardise	d Approach						
			As of 30,	09/2021			As of 31,	12/2021				
	(min EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²	Original Exposure ^t	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions ²			
UNITED KINGDOM	Control developments or control taskes Actional converses to be of authorities Actional converses to be of authorities Actional Converses to the actional control taskes Converses to deal with sectional taskes Converse to the action actional taskes Converses to the action acti	1,430 0 1 0 686 4,457 1 0 0 0 0 0 0 207 0 0 264 0 0 0	1,453 0 i 0 0 675 3,382 1 i 0 0 4 4 0 0 192 254	0 0 0 0 0 3,172 1 0 0 0 0 288 0 233 0 0	0	1,381 0 1 0 1,010 3,568 2 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	1,392 0 1 0 0 1,006 2,860 2 2 0 0 341 0 0 172 0 309 0 0	0 0 0 0 46 2,846 2 2 0 0 341 0 0 258 0 0 0 0 345 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	۰			
	Standardised Total ²				due to confit convenien feature				9			

		exposures, but includes general credit risk adjustments.									
					Standardisc	d Approach					
			As of 30,	09/2021			As of 31,	/12/2021			
	(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		
IRELAND	Central covermentate or control basish a Accidental covermentate or food and strictles submission of the control of the control of the Multitation of the control of the control of the Central of Central of Centra	0 0 0 0 22 1,946 0 0 0 0 4 118 0 26 0 0 27 2	0 0 0 0 22 1,397 0 0 0 0 2 2 104 0 0 25 2 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3 3	0 0 0 0 11 1,330 0 0 0 3 3 156 0 5 0	0	0 0 0 0 22 1,919 1 0 0 0 0 4 115 0 0 53 0	0 0 0 0 22 1,467 6 0 0 5 2 103 0 0 5 3 104 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 11 1.401 0 6 6 3 3 154 0 0 11	0		
	Standardised Total ²				5				8		

		exposures, but includes gene							
					Standardisc	d Approach			
			As of 30	/09/2021			As of 31,	12/2021	
		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
BERMUDA	Com the construction of control and contro	3,977 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	1,666	738 738 738 00 00 00 00 00 00 00 00 00 00 00 00 00		0 0 0 0 0 4,239 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 1,282 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 886 0 0 0 0 0 0 0 0 0 0 0 0	0
1	Standardised Total ²				1 2				1

		exposures, but includes general credit risk adjustments.									
					Standardisc	d Approach					
			As of 30,	09/2021			As of 31,	of 31/12/2021			
		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 EUR, %) Central governments or central banks		10	0		3	4				
	Regional governments or local authorities	0		0		,	,	0			
	Public sector entities	6	6	i		18	18	4			
	Multilateral Development Banks	ō	ō	i i		0	0	ó			
	International Organisations	0		0		0	0	0			
	Institutions	434	432	95		230	227	81			
	Corporates	3,734	2,392	2,360		3,454	2,121	2,052			
	of which: SME	0	0	0		0	0	0			
	Retail	0	0	0		0	0	0			
SPAIN	of which: SME	0	0	0		0	0	0			
OI ALIV	Secured by mortoages on immovable property	73	66	66		73	67	67			
	of which: SME	0		0		0					
	Exposures in default	361	297	446	0	345	280	419			
	Items associated with particularly high risk Covered bonds	361	297	946		345	280	419			
	Covered bonds Claims on institutions and corporates with a ST credit assessment	17	17	16		124	97	20			
	Collective investments undertakings (CIU)	1/	1/	10		124	0/	00			
	Equity	0		0		0	0	0			
	Other exposures	0		l ő		o o	0	0			
	Standardized Total ²		-		64						

		exposures, but includes general credit risk adjustments.									
					Standardisc	ed Approach					
			As of 30,	09/2021			As of 31,	/12/2021			
	(min EUR. %)	Original Exposure ¹	Exposure Value ¹	Exposure Value ¹	Risk exposure amount	Value adjustments an provisions ²					
CZECH REPUBLIC	Contral conveniences or contral stands. Activational conveniences to be play attended to the contral	2,460 0 0 0 5 1,264 153 0 0 0 0 0 85 0 0	2,459 0 0 0 5 941 140 0 0 0 0 777 0	0 0 0 2 916 140 0 0 0 115		2,809 0 0 16 1,281 95 0 0 55 42 2 1 0 61 1 0	2,899 0 0 0 1,6 870 0 0 0 2,7 440 0 49 0	0 0 0 7 80 80 6 74 6			
	Other exposures Standardised Total ²	1	1	1	7	1	1	1			

					Standardisc	d Approach			
			As of 30,	09/2021			As of 31,	12/2021	
	(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
LUXEMBOURG	Control of potential and control basis in Acquisited provinces are on local arthriffica localization of the control of the co	500 0 4 4 0 0 31 1,489 0 0 0 542 0 0 23 0 1	500 0 2 2 0 0 31 1,017 1 0 0 541 0 0 23 0 1	0 0 0 0 6 5979 1 1 0 0 34 0 0 0		\$38 0 4 4 0 1,57 1,37 0 0 419 0 0 0 0 0	538 0 2 2 2 0 0 155 914 1 1 0 0 0 448 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 3 3 898 1 1 0 0 418 0 29 0 0	
	Other exposures Standardised Total ²	4	4	2	3	4	4	2	0



Citibank Holdings Ireland Limited

					Standardise	d Approach		Standardised Approach									
			As of 31,	03/2022			As of 30,	06/2022									
	(min EUR. %)	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions	Original Exposure ¹	Exposure Value ¹	Risk exposure amount	Value adjustments and provisions								
	Central governments or central banks	28.605	28.953	28		33,704	34,008	37									
	Regional governments or local authorities	1	1	0		0	0	0									
	Public sector entities	647	578	167		556	487	152									
	Multilateral Development Banks	462	452	37		602	573	65									
	International Organisations	55	55	0		55	55	0									
	Institutions	11,423	11,006	3,654		9,759	9,244	3,441									
	Corporates	54,345	33,994	31,383		59,729	37,660	34,491									
	of which: SME	281	222	224		339	270	271									
	Retail	0	0	0		0	0	0									
Consolidated data	of which: SME	0	0	0		0	0	0									
consolidated data	Secured by mortgages on immovable property	1,345 69	1,260 64	1,260		1,725	1,575	1,575									
	of which: SME	50	64 35	51	,	128	63	63	~								
	Exposures in default	2.848	1,865	2,798	,	2,436	1.793	2.689	^-								
	Items associated with particularly high risk Covered honds	2,040	1,003	2,798		2,430	1,793	2,009									
	Covered bonds Claims on institutions and cornerates with a ST credit assessment	2,878	2,242	1.291		2.760	2.393	1.159									
	Collective investments undertakings (CIU)	0	0	0		0	0	0									
	Equity	o o	ō	i o		ō	ō	i o									
	Other exposures	57	57	52		53	53	41									
	Standardised Total ²	102.716	80.498	40.721	340	111.506	87.881	43,695	328								

		calculated as of last quarter								
					Standardisc	d Approach				
			As of 31,	/03/2022		As of 30/06/2022				
		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 a provisions ²	
	(min ELR, %)	1,759	1.001			2,746	2.955			
	Central governments or central banks Regional governments or local authorities	1,/59	1,991	0		2,/46	2,955	0		
	Regional governments or local authorities Public sector entities	283	219	44		213	148	20		
	Multilateral Development Banks	103	117	10		113	140	0		
	International Organisations	ů	0	0		0	0	0		
	Institutions	908	727	244		1,949	1,769	220		
	Corporates	10.965	6,271	5,118		11.392	6,608	5.439		
	of which: SME	0		. 0		0	0	0		
	Retail	0	0	0		0	0	0		
FRANCE	of which: SME	0	0	0		0	0	0		
FRANCE	Secured by mortgages on immovable property	124	124	124		116	115	115		
	of which: SME	0	0	0		0	0	0		
	Exposures in default				0			345		
	Items associated with particularly high risk	369	282	423		308	230	345		
	Covered bonds						u c			
	Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)	17	12	12		°	0	3		
	Collective investments undertakings (CLU) Equity		0				0			
	Other exposures	ů	0	ů		0	0	0		
	Constructional Transis	j		,	17	ŭ		, ,		

17
(1) Original exposure, unlike Exposure value, in reported before staling this account any effect due to notif convincentations or credit nike indepathen stalingways (sep, substitution effects).
(2) Total value adjustments and provisions per country of constrainpathy establish them for securitations exposures, additional valuations adjustments (ARAs) and other core form in malestation initiated to the

		exposures, but includes gener	unis, but includes general credit risk adjustments.								
					Standardise	d Approach					
			As of 31,	03/2022			As of 30,	06/2022			
		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		
	(min EUR. %) Central governments or central banks	7.012	7,115			5.855	5.941				
	Central governments or central banks Regional governments or local authorities	7,012	7,115			5,855	5,941	0			
	Public sector entities	25	25	0		24	74	0			
	Multilateral Development Banks	0	0	i i		0	0	0			
	International Organisations	0	0	0		0	0	0			
	Institutions	690	674	102		1,073	1,057	270			
	Corporates	5,299	2,745	2,493		5,888	3,132	2,742			
	of which: SME	2	0	0		2	2	2			
	Retail	0	0	0		0	0	0			
GERMANY	of which: SME	0	0	0		0	0	0			
	Secured by mortoaces on immovable property of which: SMF	u o	U			0	U	0			
	of which: SME Exposures in default		0				0				
	Exposures in default Items associated with particularly high risk	156	112	168			76	114			
	Covered bonds	1.50		0		0	, , ,				
	Claims on institutions and corporates with a ST credit assessment	605	338	127		596	339	135			
	Collective investments undertakings (CIU)	0	0	0		0	0	0			
	Equity	0	0	0		0	0	0			
	Other evenoures		0			0	0	0			
	Standardised Total ²				25				8		

(1) Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit connections or credit risk mitigation techniques (e.g., substitution effects).

(2) Yould value adjustments and provisions per country of counterparty encludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds inductions related to the

			osues, but indudes general credit risk adjustments.								
			Standardised Approach								
			As of 31,	03/2022		As of 30/06/2022					
	(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 an provisions ²		
	(min EUR, %) Central governments or central banks	5,280	5,278	0		5,982	5,980	0	_		
	Regional governments or local authorities	1	1	0		0	0	0			
	Public sector entities	45	45	9		48	48	10			
	Multilateral Development Banks	0	0	0		0	0	0			
	International Organisations			2.184			0 3,279	1.513			
	Institutions	6,170 1,840	6,000 1,399	1,287		3,483 2,270	3,279	1,513			
	Corporates	1,840	1,399	1,287		2,270	1,666	1,525			
	of which: SME Retail										
	of which: SME					o o					
JNITED STATES	Secured by mortgages on immovable property	8	8			8		8			
	of which: SME		0	0		0	0	0			
	Exposures in default	34	27	39	7	ō	ō	0			
	Items associated with particularly high risk	6	4	6		5	3	5			
	Covered bonds	0	0	0		0	0	0			
	Claims on institutions and corporates with a ST credit assessment	941	848	259		1,197	1,183	312			
	Collective investments undertakinos (CIU)	0	0	0		0	0	0			
	Equity	0	0	0		0	0	0			
	Other exposures	0		0		0	0				

			Total value adjustments and provisions per country of counterparty endudes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the									
		exposures, but includes gener	sus, but indudes connect credit risk adjustments. Standardised Approach									
					Standardise	d Approach						
			As of 31,	/03/2022			As of 30,	06/2022				
	(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			
	Central governments or central banks Regional governments or local authorities Public sector entities	6,154 0 0	6,154 0 0	0		7,238 0 0	7,237 0 0	0				
	Multilateral Develooment Banks International Oroanisations Institutions	0 0 69	0 0 68	0 0 15 2.135		0 0 113 4,642	0 0 113 2.622	0 0 24 2.459				
	Corporates of which: SME Retail of which: SMF	3,926 2 0	2,271 1 0	2,135 1 0		4,642 2 0	2,622 1 0	2,459 1 0				
NETHERLANDS	Secured by mortoaces on immovable procerty of which: SME Exposures in default	0	0	0 0	0	0	0	0				
	Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIU)	257 0 16	145 0 11	217 0 11		265 0 5	130 0 5	196 0 3				
	Equity Other exposures	0	0	0	17	0	0	0				
	Standardised Total ²	(1) (1) (1)							17			



2022 EU-wide Transparency Exercise Credit Risk - Standardised Approach

Citibank Holdings Ireland Limited

		Standardised Approach									
					Standardise	d Approach					
			As of 31,	03/2022		As of 30/06/2022					
	(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		
	Contral conversionate or contral basis Resinced exempents or local authorities Public sector entities Multilateral Development Banks International Organisations Institutions	1,488 0 1 0 0 2,135	1,497 0 1 0 0 2,131	0 0 0 0 0 560		1,600 0 1 0 0 1,400	1,607 0 1 0 0	0 0 0 0 0 382			
UNITED KINCDOM	Corporates of which: SME Retail of which: SME Secured by mortoaxes on immovable property	4,040 3 0 0 369	2,904 2 0 0 319	2,859 2 0 0 319		4,207 3 0 0 494	3,036 2 0 0 412	3,014 2 0 0 412			
	of which SME Exposures in default Items associated with carticularly high risk Covered bonds Covered	0 0 357 0 195	0 0 330 0 195	0 0 495 0 173	0	0 0 225 0 334	0 0 208 0 334	0 0 312 0 307			
	Collective investments undertakinos (CIU) Equity Other exposures Standardised Total ²	0 0 0	0 0 0	0	7.	0	0 0 0	0 0 0	11		

(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the

		exposures, but includes gener	is, but indudes general credit risk adjustments.								
					Standardise	d Approach					
			As of 31,	/03/2022			As of 30,	06/2022			
		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		
	Central covernments or central basis. Recional covernments or local authorities Public sector entitles Public sector entitles Indicated entitles Indicated entitles Indicated entitles Indicated entitles Indicated entitles	0 0 0 0 68	0 0 0 0	0 0 0 0 33		2,000 0 0 0 0	2,000 0 0 0 0	0 0 0 0			
IRELAND	Corporates of which: SME Retail of which: SME Secured by mortuaces on immovable property	1,968 1 0 0 207	1,469 0 0 0	1,401 0 0 0 180		3,008 1 0 0 208	2,405 1 0 0	2,280 1 0 0			
	of which: SPE Emocures in default Items associated with particularly high risk Covered bonds Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CIUI)	0 0 104 0 0	0 90 0 0	0 0 135 0 0	0	0 95 0 56	0 90 0 56	0 0 135 0 11	0		
	Equity Other exposures Standardised Total ²	0 45	0 45	0 45	9	0 37	0 37	0 32	S		

(1) Original exposure, unlike Exposure value, is reported before balany into account any effect due to credit conversion factors or credit rais mitigation techniques (e.g., subattation effects).
(2) Total value adjustments and provisions per country of counterparty endudes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the

) Total value adjustments and provisions per country or counterparty escucias trose for securiosation exposuria, additional valuetion adjustments (ASAA) and other own funds in
cosures, but includes general credit risk adjustments.

		exposures, but includes gener	occesses, but includes ceneral credit risk actualments.								
					Standardise	d Approach					
			As of 31,	03/2022		As of 30/06/2022					
	(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		
BERMUDA	Central conversaments or control abunds Activated conversament or control abunds Activated conversament Service Activated conversament Service Activated of the Central Service Activated of the Central Service Activated of Activated Service Activated or control Service Activated Service Acti	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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) Object reposes, valide Exposes value, is reposted below being this assure any effect due to next convention or could not assure that where the value of t

					Standardise	d Approach			
			As of 31,	03/2022			As of 30/	06/2022	
	(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
	Central governments or central banks Regional governments or local authorities	10 0	12 0	0		163 0	165 0	0	
	Public sector entities Multilateral Development Banks International Organisations Institutions	0 0 265	18 0 0 264	4 0 0 86		17 0 0 460	17 0 0 454	0 0 227	
	Institutions Corporates of which: SHE Retail	3,611 0	2,283 0	2,268 0		3,542 9	2,261 9	2,244 9	
SPAIN	of which: SME Secured by mortgages on immovable property of which: SME	0 63	0 63	63		0 118	107	0 107	
	or miscie sele Exposures in default Items associated with particularly high risk Covered bonds	10 423	2 293	3 440	0	0 406	0 319	0 478	0
	Covereu comos Claims on institutions and corporates with a ST credit assessment Collective investments undertakinos (CIU) Eouity	191 0	186 0 0	180 0		0	0	0	
	Other exposures Standardised Total ²	0	0	Ô	72	0	0	0	60

					Standardise	d Approach			
			As of 31/	03/2022			As of 30,	06/2022	
		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
	(min EUR, %) Central governments or central banks	2,758	2,758			2.820	2.820	^	
	Central governments or central banks Regional governments or local authorities	2,730	2,730			2,020	2,020	0	
	Public sector entities	ů	0			0	0	0	
	Multilateral Development Banks	ō	ō	ō		ō	ō	ō	
	International Organisations	0	0	0		0	0	0	
	Institutions	21	21	5		37	37	12	
	Corporates	1,464	1,106	1,106		1,194	949	949	
	of which: SME	96	88	88		105	96	96	
	Retail	0	0	0		0	0	0	
CZECH REPUBLIC	of which: SME	0	0	0		0	0	0	
CEECHTICHODEIC	Secured by mortgages on immovable property	55	53	53		52	50	50	
1	of which: SME	43	42	42		43	42	42	
	Exposures in default	74			0			70	
	Items associated with particularly high risk Covered bonds	/4	01	92		03	32	/0	
I	Claims on institutions and corporates with a ST credit assessment	2	2	0		0	0		
I	Collective investments undertakings (CIU)	ō	ō	ō		o o	ō	i o	
	Equity	0	0	0		0	0	0	
I	Other exposures	1	1			1	1	1	
	Standardised Total ²				6				5

 Original exposure, unlike Exposure value, is reported before taking into account any effect due to credit convenion factors or credit risk mitigation techniques (e.g. substitution effects).
(2) Total value adjustments and provisions per country of counterparty excludes those for securitisation exposures, additional valuation adjustments (AVAs) and other own funds reductions related to the
exposures, but includes general credit risk adjustments.

					Standardise	ed Approach			
			As of 31,	03/2022			As of 30,	06/2022	
	(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
	Central governments or central banks	592	592	0		574	574	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities Multilateral Development Banks	i i	0			3	2	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	77	77	16		55	55	12	
	Corporates	2,086	1,292	1,254		2,129	1,207	1,147	
	of which: SME Retail	0	0	0		22	11	11	
	of which: SME	0	0			0	0	0	
LUXEMBOURG	Secured by mortgages on immovable property	435	434	434		492	483	483	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particularly high risk	14	14	21		8	8	11	
	Covered bonds Claims on institutions and corporates with a ST credit assessment	7	5	2		0	0	0	
I	Collective investments undertakings (CIU)	ó	ő	o o		0	0	o o	
	Equity	0	0	0		0	0	0	
	Other exposures	4	4	2		5	5	2	
	Standardised Total ²				1				12



Credit Risk - IRB Approach

							IRB Ap	proach					
				As of 30	09/2021					As of 31/	12/2021		
		Origina	l Exposure ¹	Exposure	Risk expos	ure 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
	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
Canaalidatad 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		

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).
 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,	/03/2022					As of 30/	06/2022		
		Origina	l Exposure ¹	Exposure	Risk expos	ure 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
	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
CI: d-t d -t-	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		

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).
 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

						Cit	ibank Holdings Ireland Li	mited						
							As of 31/12/2021							
						Direc	t exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	ice sheet	
												Off-balance si	neet exposures	
					Non-derivative financial as	ssets by accounting portfolio		Derivatives with po	sitive fair value	Derivatives with	n negative fair value			Risk weighted
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 [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Austria													
[0 - 3M [Belgium	0 0 0 0 0 0 0 33	0 0 0 0 0 0 30	0 0 0 0 0 0 3 3		0 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 0 0 0 0	0 0 0 0 0	0 1 0 0 0 0 0	(((((((((((((((((((0
[0 - 3M [Bulgaria	9 17 5 7 7 0 8	9 0 17 5 7 0 0	0 4 0 0		9 0 12 0 5 0 7 0 0 0 0 3 3 4 3 3 4 3 4 3 4 3 4 4 5 5 5 6 7 7 7 8 7 8 7 8 7 8 7 8 7 8 7 8 7 8 7	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(000000000000000000000000000000000000000	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		0
[0 - 3M [Cyprus													
Total Tota	Czech Republic	1 5 3 49 322 3 2 3 3 3	1 5 3 49 322 0 2 383	1 4 3 2 6 3 2 2 2 2		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	(0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		0
To - 3M	Denmark	303	3.5			334	J					,		
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Estonia													



General governments exposures by country of the counterparty

						Cit	ibank Holdings Ireland Li	mited						
							As of 31/12/2021							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Derivat	tives		Off balar	ice sheet	
												Off-balance sl	eet exposures	
			Total carrying amount of		Non-derivative financial as	sets by accounting portfoli	` 	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	
[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	1 18 14 1 23 243 230 529	170 491 436 60 714 4,960 3,050 9,882	0 0 0 69 104 254	177 0 0 3,000 2,438 2,551 8,165	0 0 0 0 0	0 0 0 0 0	0
[0 - 3M [France	10: 30: 41:	5 105 0 0 0 0 0 0 0 0 0 0 0 0 2 29 2 397	0 0 0 0 0 307 307	0 0 0 0 0	105	0 0 0 0 0 0 1	31 28 1 0 0 5 0 64	450 520 221 0 0 15 0	22 54 1 0 0 0 12 89	547 1,501 13 0 0 0 150 2,212	0 0 0 0 0	0 0 0 0 0 0	0
[0 - 3M [Germany	55	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 52 0 52	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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
[0 - 3M [Croatia													
[0 - 3M [Greece													
[0 - 3M [Hungary	18: 17: 14:	1 0	0 8 5 0 5 6 1 24	0 0 0 0 0	((18: 16: 13- (486	0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 18 0	0 0 0 0 340 0	0 0 0 0 0	0 0 0 0 0	2
[0 - 3M [Ireland		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 1	0 0 0 0 0		0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0
[0 - 3M [Italy	733 43 8 8 1,322	1 0	0 1 3 730 431 81 62 1,307	0 0 0 0 0		0 0 0 0 0 21 21	0 0 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	13
[0 - 3M [Latvia													



General governments exposures by country of the counterparty

						Cit	tibank Holdings Ireland Li	imited						
							As of 31/12/2021							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	nce sheet	
												Off-balance sh	heet exposures	
					Non-derivative financial as	sets by accounting portfoli	5	Derivatives with pos	sitive fair value	Derivatives with	negative fair value			Risk weighted
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	Lithuania													
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Luxembourg		0 0 0	0 0 0 0 0	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 4 0 0 0 0 0	0 0 0 0 0	0
[0 - 3M [Malta													
[0 - 3M [Netherlands	4	0 0 0 0 0 41	0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	((((4)	0 0 0 0	0	0 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 Tota	Poland	-			·		, and the second							
[0 - 3M [Portugal		0 0 0	0 0 0 0	0 0 0 0 0	(0 0 0	0 0 0 0 0	0 0 0 0	0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	11
[0 - 3M [Romania	7, 488, 35, 37, 7, 7, 5, 1,077	71 45 4	1 5 12 4 17 9 4	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	7.7 48: 344 22: 5- 4. (1,026	0 0 4 0	000000000000000000000000000000000000000	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more	Slovakia		0 0 0	000000000000000000000000000000000000000	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0
To - 3M	Slovenia													



General governments exposures by country of the counterparty

						Cit	ibank Holdings Ireland L	imited						
							As of 31/12/2021							
						Direc	t exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
					Non devicative financial a	ssets by accounting portfolic		Derivatives with po	sitiva fair valua	Doubunkiyas wikk	negative fair value	Off-balance si	neet exposures	
		Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short		Non-delivative ilitalicial as	sees by accounting portions		Derivatives with po	Silive Iali Value	Derivatives with	negative ian value			Risk weighted exposure amount
Residual Maturity	Country / Region	derivative financial assets	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 [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y [10Y - more Total	Spain	400 55	0 0 0 0 3 4 0 4 1 5 0 0 0 1 1 5 0	(((((((((((((((((((0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		0
[0 - 3M [Sweden		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(0 0 0 0 0		38 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 1 1 0 0 0	177 24 78 0 0 0 0	0 0 0 0 0		0
[0 - 3M [United Kingdom	28:	0 0 283 0 0 0 0 0 0 0 0 0 0 293	(0 0 283 0 0 0 0 0 0 0 283 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 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 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 [0 - 3M [Iceland													
[0 - 3M [1 3M - 1Y [1 1 2Y [1 2Y [2Y 2Y [3Y - 5Y [13Y - 5Y [15Y - 10Y [10Y - more	Liechtenstein													
[0-3M[3M-1Y 11Y-2Y 2Y-3Y 3Y-5Y 15Y-10Y 10Y-more Total	Norway		0 0 0 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 15 5 170 2 2 299 0 0	0 0 5 6 0 0	0 70 299 0 0 0	0 0 0 0 0		5
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Australia		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	((((((((((((((((((((0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	(0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		0
[0 - 3M [Canada													
[0 - 3M [3M - 1Y	Hong Kong													



General governments exposures by country of the counterparty

						Cit	ibank Holdings Ireland Li	mited						
							As of 31/12/2021							
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
												Off-balance s	heet exposures	
		Table man annual of ma	Total carrying amount of non-derivative financial		Non-derivative financial as	sets by accounting portfoli	,	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	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] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Japan													
[0 - 3M [u.s.	(6) 466 420 933 1,955 (6)	0	0	000000000000000000000000000000000000000	(46i 42i 933 1,957 ((3,777	0	0 0 0 0 0	0 0 0 0 0 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 0 0 0 0	0 0 0 0 0	0
[0 - 3M [] 3M - 1Y [] 1Y - 2Y [] 1Y - 2Y [] 2Y - 3Y [] 3Y - 5Y [] 1SY - 10Y [] 10Y - more Total	China	-				9								
Total Tota	Switzerland		0 0 0 0	000000000000000000000000000000000000000	000000000000000000000000000000000000000		0 0 0 0	0 0 0 0 0	0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
TO - 3M	Other advanced economies non EEA		000000000000000000000000000000000000000	000000000000000000000000000000000000000	000000000000000000000000000000000000000		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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	4 1 0 0 0 0	000000000000000000000000000000000000000	3 3 0 0
TO - 3M	Other Central and eastern Europe countries non EEA	11	0 0 0 0 0 0 0	000000000000000000000000000000000000000	0 0 0		13 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 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
10 - 3M 3M - 1Y 1	Middle East	177	0 0 177 0 4 0 0	0 0	0 0 0		0 0 177 0 4 0 0	0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 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 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0
TO - 3M	Latin America and the Caribbean	41	0 0 41 0 0 0 0	000000000000000000000000000000000000000	0 0 0		0 0 41 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	000000000000000000000000000000000000000	000000000000000000000000000000000000000	000000000000000000000000000000000000000



General governments exposures by country of the counterparty

Citibani, Haldinga Tualand Limited

						Cit	ibank Holdings Ireland L	imited						
							As of 31/12/2021	l .						
						Direc	t exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
												Off-balance s	heet exposures	
					Non-derivative financial as	ssets by accounting portfolic		Derivatives with po	sitive fair value	Derivatives with	h negative fair value			
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] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Africa		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0		0 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 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000		0 0 0 0 0 0 0 0 0 0
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y [10Y - more Total	Others	2(2)	3 0 0 0 0 0 0 0 0 0 20 20	000000000000000000000000000000000000000		3 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	62 62 6 62 6	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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 economic 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.

(5) Residual countries not reported separately 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.

Latin America Angentrias, Bellas, Bolivia, Barall, Citile, Colonbia, Costa Rica, Dominica, Dominica, Dominica, Dominica, Dominica, Dominica, Dominica, Beharder, Gereada, Gustermala, Guyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Verezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Verezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Verezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Verezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and Heise, S. Vincent and Heise, S. Lucia,

Africa Agenta, Egypt, Monroco, South Africa, Angolas, Benni, Rotswanea, Burksine Face, Burundi, Cameroon, Cape Verder, Certifial Microan Republic Of The, Cife D'Noire, Equatorial Guines, Estrea, Ethiopia, Gabon, Gambia, Ghana, Guines, Guines-Bissau, Kenya, Lesothi, Liberia, Madagascar, Malawi, Mall, Mauritaus, Maurita

(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 nGAAP



General governments exposures by country of the counterparty

						Cit	ibank Holdings Ireland Li	mited						
							As of 30/06/2022							
						Direc	t exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	ice sheet	
												Off-balance si	neet exposures	
					Non-derivative financial as	ssets by accounting portfolio	•	Derivatives with po	sitive fair value	Derivatives with	negative fair value			Risk weighted
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 [[3M - 1Y [[1Y - 2Y [[2Y - 3Y [[3Y - 5Y [[5Y - 10Y [[10Y - more Total	Austria													
[0 - 3M [Belgium	0 0 0 0 0 0	0 0 0 0 0 0 0 1	000000000000000000000000000000000000000		0 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 1		0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 1 0 0 0 0 0	(((((((((((((((((((0
[0 - 3M [Bulgaria	0 12 2 5 7 7 0 0 24	0 12 0 5 7 0 0	000000000000000000000000000000000000000		0 0 12 0 0 0 5 0 0 7 0 0 7 0 0 0 0 0	0 0 0 0		0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		0
[0 - 3M [Cyprus													
[0 - 3M [Czech Republic	0 12 19 19 188 21 10	10	0 12 19 0 10 21 10		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	(((((0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	(((((((((((((((((((0
0 - 3M 3M - 1Y	Denmark	302	3.3				J					,		
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Estonia													



General governments exposures by country of the counterparty

						Cit	ibank Holdings Ireland L	imited						
							As of 30/06/2022							
						Direc	t exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	nce sheet	
	(viiii 24vy				No. doi: No. Complete	ssets by accounting portfolic		Derivatives with po	alaba da la calaca		negative fair value	Off-balance sl	neet exposures	
		Total gross carrying amount of non- derivative financial assets	Total carrying amount of non-derivative financial assets (net of short		Non-derivative financial a	ssets by accounting portrolle		Derivatives with po	sitive fair value	Derivatives with	i negative rair value			Risk weighted exposure amount
Residual Maturity	Country / Region	derivative financial assets	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 [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	10 2 5 0 134 371 1,243 1,756	290 2 107 5 180 5 0 0 4 3,000 1 4,232 3 5,050 5 12,859	0 0 1 2 36 256 117 413	0 20 104 103 1,094 3,024 642 4,987	0 0 0 0 0		0 0 0 0 0 0 0 0 0
[0 - 3M [France	100 ((((((((((((((((((81 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	51 60 0 0 0 3 1	1 630 952 0 0 0 0 0 1 5 1 5 1 70	0 13 0 6 0 0	0 227 0 132 0 0 80	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	000	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0		0 0 0 0 0 0 0 0
[0 - 3M [Croatia													
[0 - 3M [Greece													
[0 - 3M [Hungary	33 34 158 238 8 8	0 0 3 34 34 35 3 157 3 233 0 4 4 432		3 4 4 9 9 9 9 9 9 9 9 9 9 9 9 9 9 9 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 14 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 23 23	0 0 0 0 0 585 585	0 0 0 0 0		0 0 0 0 0 0 0 0
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	Ireland	6	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(((((((((((((((((((0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
[0 - 3M [Italy	. 24. 62.2 1.000 1.525 955 533 4.896 4.896	0 39 7 0 0 6 0 0 0 100	(24 62; 1,000 1,525 955 43; 4,796	3 2 7 7 5 5 9 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 0 100	0 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		0 0 0 0 0 0 0 0 0
[0 - 3M [Latvia													



General governments exposures by country of the counterparty

						Cit	tibank Holdings Ireland Li	imited						
							As of 30/06/2022	!						
						Dire	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	ice sheet	
												Off-balance sh	eet 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		Non-derivative financial as	sets by accounting portfoli		Derivatives with pos	sitive fair value	Derivatives with	negative fair value			Risk weighted exposure amount
		derivative financial assets	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 [Lithuania													
[0 - 3M [Luxembourg		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 5 0 0 0	0 0 0 0 0 0	0
[0 - 3M [Malta													
[0 - 3M [Netherlands	38	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0	0	(((33 ((0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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
To - 3M	Poland	34					J							J
[0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total	Portugal		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	(0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0
[0 - 3M [Romania	421 222 300 61 91 44 1,155	9 12	3 33 32 20 34 13 5	0	418 188 277 41 55 33 (1,013	7 L 0 7 5 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0 0	0
[0 - 3M [Slovakia		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0
[0 - 3M [Slovenia													



General governments exposures by country of the counterparty

						Cit	ibank Holdings Ireland L	imited						
							As of 30/06/2022	!						
						Direc	ct exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
												Off-balance sl	heet exposures	
					Non-derivative financial as	ssets by accounting portfolio	·	Derivatives with po	sitive fair value	Derivatives with	negative fair value			Risk weighted
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	Spain	1 1,10 76 1,893	3	(() () () () () () ()			0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		0 0 0 0 0 0 0 0 0
[0 - 3M [Sweden						0 0 0 0 0		0 47 0 0 0 0 0 0 0 0 0 0 47	0 0 0 0 0	14 51 0 0 0 0 0	0 0 0 0 0		0 0 0 0 0 0 0 0
[0 - 3M [United Kingdom	27 4 32	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0			0 0 278 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0		0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0		0 0 0 0 0 0 0 0
0 - 3M	Iceland													
[0 - 3M [Liechtenstein													
[0 - 3M [Norway						0 0 0 0 0	(; ; ; ; ; ; ; ;	0 17 2 53 5 473 8 383 0 0 0	0 16 1 0 0 0	0 59 14 0 0 0	0 0 0 0 0		0 0 0 0 0 0 0 0 0
[0 - 3M [Australia						0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0
10 - 3M 3M - 1Y 1 1 2 1	Canada													J
To - 3M	Hong Kong													



General governments exposures by country of the counterparty

		Citibank Holdings Ireland Limited													
							As of 30/06/2022		_						
						Direc	t exposures								
	(mln EUR)			On balance s	heet				Deriva	tives		Off balar	ice sheet		
												Off-balance sh	neet exposures		
					Non-derivative financial a	ssets by accounting portfolio		Derivatives with pos	itive fair value	Derivatives with negative fair value				Risk weighted	
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] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total	u.s.	241 111 797 783 3,099 ((797 787 3,096	(241 118 797 787 3,096 0 0 5,038	0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 2 0 0 0 0	(((((((
[0 - 3M [China														
[0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more	Switzerland		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(0 0 0 0 0 0 0 0 0 0 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 0 0 0 0 0	60 0 0 0 0 0	0 0 0 0 0	(((((
[0 - 3M [Other advanced economies non EEA	22	0 0 0 0 0 0 20			0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0 0 20	0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 5 0 0 0		1	
10 - 3M 13M - 1Y 13M - 1Y 11Y - 2Y 12Y - 3Y 13Y - 5Y 15Y - 10Y 10Y - more Total	Other Central and eastern Europe countries non EEA		0 0 0 0 0	(0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	0 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 0 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	() () () () () () () () () ()		
To - 3M	Middle East	193	0 0 192 0 0 0 1 193			0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 192 0 0 0 1 193	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 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 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 5 0 0		97	
Total	Latin America and the Caribbean	22	193 0 25 5 0 0 0 0			0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 25 5 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0	0 0 0 0 0 0	0 0 0 0 0 0	() () () () () () () () () ()	97 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	



General governments exposures by country of the counterparty

Citibank Holdings Ireland Limited

						Cit	ibank Holdings Ireland L	iiiiteu						
							As of 30/06/2022	2						
						Direc	t exposures							
	(mln EUR)			On balance s	heet				Deriva	tives		Off bala	nce sheet	
					Non-derivative financial a	erate by accounting portfolio		Darivatives with no	citivo fair valuo	Darivativas with	h nagatiya fair yalua	Off-balance s		
		Total gross carrying amount of non- derivative financial assets			Non-derivative illiancial as	ssets by accounting portionic		Denvauves with po	Silve fall Value	Delivatives with	i llegative lali value			Risk weighted
Residual Maturity	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	exposure amount
[0 - 3M [Africa	000000000000000000000000000000000000000	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0			0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0		0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0		0 0 0 0 0 0
[0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [3Y - 5Y [5Y - 10Y [10Y - more	Others	0 0 0 0 0 2 2	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	(0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0	((33 ((0 0 0 0 2 779 0 0	0 196 0 0 0	0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0	0 0 0 0 0		0 0 0 0 0 0 0
	[0 - 3M	[0-3M] [3M-1Y] [13Y-2Y] [3Y-2Y] [3Y-5Y] [3Y-10Y]	Residual Maturity Country / Region Total gross carrying amount of non-derivative financial assets 10 - 3M I	Residual Maturity Country / Region Total gross carrying amount of non-derivative financial assets Total gross carrying amount of non-derivative financial assets Total carrying amount of	Residual Maturity Country / Region Total gross carrying amount of non-derivative financial assets for a swell for trading Total carrying amount of non-derivative financial assets (net of short positions) of which: Financial assets held for trading of which: Financial assets held for t	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 held for trading of which: Financial assets designated at fair value through profit or loss assets (net of short positions) of which: Financial assets designated at fair value through profit or loss of which: Financial assets designated at fair value through profit or loss of which: Financial assets designated at fair value through profit or loss of which: Financial assets of which: Financial assets held for trading of which: Financial assets designated at fair value through profit or loss of which: Financial assets of which: Financial assets held for trading of which: Financial assets of which: Financial assets held for trading of which: Financial assets of which: Financial assets held for trading of which: Financial assets of the specific positions) of which: Financial assets of the specific positions of the specific	Residual Maturity Country / Region Total gross carrying amount of non-derivative financial assets by accounting portfolic assets (net of short positions) Total carrying amount of non-derivative financial assets of which: Financial assets which for trading of which: Financial assets at fair value through profit or loss fig. 3Mf 1 3M - 1YI 1 3M - 1YI 1 1Y - 2YI 1 1Y - 1YI 1 1 1Y - 1YI 1 1 1Y - 1YI 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	Residual Maturity Country / Region Total gross carrying amount of non-derivative financial assets by accounting portfolio Total gross carrying amount of non-derivative financial assets by accounting portfolio Total carrying amount of non-derivative financial assets by accounting portfolio Total carrying amount of non-derivative financial assets by accounting portfolio Total carrying amount of non-derivative financial assets by accounting portfolio Total carrying amount of non-derivative financial assets by accounting portfolio Total carrying amount of non-derivative financial assets by accounting portfolio Total carrying amount of non-derivative financial assets by accounting portfolio Total carrying amount of non-derivative financial assets by accounting portfolio Total carrying amount of non-derivative financial assets by accounting portfolio Total carrying amount of non-derivative financial assets by accounting portfolio Total carrying amount of non-derivative financial assets by accounting portfolio Total carrying amount of non-derivative financial assets by accounting portfolio Total carrying amount of non-derivative financial assets by accounting portfolio Of which: Financial assets at far value through other comprehensive income of which: Financial assets at far value through other comprehensive income of which: Financial assets at far value through other comprehensive income of which: Financial assets at far value through other comprehensive income of which: Financial assets at far value through other comprehensive income of which: Financial assets at far value through other comprehensive income of which: Financial assets at far value through other comprehensive income of which: Financial assets at far value through other comprehensive income of which: Financial assets at far value through other comprehensive income of which: Financial assets at far value through other comprehensive income of which: Financial assets at far value through other comprehensive income of which: Fin	Residual Maturity Country / Region Total gross carrying amount of non-derivative financial assets by accounting portfolio Total gross carrying amount of non-derivative financial assets by accounting portfolio Derivatives with po Total gross carrying amount of non-derivative financial assets by accounting portfolio Derivatives with po Total gross carrying amount of non-derivative financial assets by accounting portfolio Derivatives with po Total gross carrying amount of non-derivative financial assets by accounting portfolio Derivatives with po Total gross carrying amount of non-derivative financial assets by accounting portfolio Derivatives with po Total gross carrying amount of non-derivative financial assets by accounting portfolio Derivatives with po Total gross carrying amount of non-derivative financial assets by accounting portfolio Derivatives with po Total gross carrying amount of non-derivative financial assets by accounting portfolio Derivatives with po Total gross carrying amount of non-derivative financial assets by accounting portfolio Derivatives with po Total gross carrying amount of non-derivative financial assets by accounting portfolio Derivatives with po Total gross carrying amount of non-derivative financial assets by accounting portfolio Derivatives with po Total gross carrying amount of non-derivative financial assets by accounting portfolio Derivatives with po Total carrying amount of non-derivative financial assets by accounting portfolio Derivatives with po Total carrying amount of non-derivative financial assets by accounting portfolio Derivatives with po Total carrying amount of non-derivative financial assets by accounting portfolio Derivatives with po Total carrying amount of non-derivative financial assets by accounting portfolio Derivatives with po Total carrying amount of non-derivative financial assets by accounting portfolio Total carrying amount of non-derivative financial assets by accounting portfolio Total carrying amount of non-derivati	Residual Maturity Country / Region Total gress carrying amount of non-derivative financial assets by accounting portfolio Total gress carrying amount of non-derivative financial assets by accounting portfolio Total gress carrying amount of non-derivative financial assets by accounting portfolio Derivatives with positive fair value **Total gress carrying amount of non-derivative financial assets by accounting portfolio Derivatives with positive fair value **Total gress carrying amount of non-derivative financial assets by accounting portfolio Derivatives with positive fair value **Total gress carrying amount of non-derivative financial assets by accounting portfolio Derivatives with positive fair value **Total gress carrying amount of non-derivative financial assets by accounting portfolio Derivatives with positive fair value **Total gress carrying amount of non-derivative financial assets by accounting portfolio Derivatives with positive fair value **Total gress carrying amount of non-derivative financial assets by accounting portfolio Derivatives with positive fair value **Total gress carrying amount of non-derivative financial assets by accounting portfolio Derivatives with positive fair value **Total gress carrying amount of non-derivative financial assets by accounting portfolio Derivatives with positive fair value **Total gress carrying amount of non-derivative financial assets by accounting portfolio Derivatives with positive fair value **Total gress carrying amount of non-derivative financial assets by accounting portfolio Derivatives with positive fair value **Total gress carrying amount of non-derivative financial assets by accounting portfolio Derivatives with positive fair value **Total gress carrying amount of non-derivative financial assets by accounting portfolio Derivatives with positive fair value **Total gress carrying amount of non-derivative financial assets by accounting portfolio Derivatives with positive fair value **Total gress carrying amount of non-deriva	(min EUR) (min EUR)	Residual Maturity Country / Region Total gross carrying amount of non-derivative financial assets by accounting portfolio Country / Region Total gross carrying amount of non-derivative financial assets by accounting portfolio Country / Region Total gross carrying amount of non-derivative financial assets by accounting portfolio Country / Region Total gross carrying amount of non-derivative financial assets by accounting portfolio Country / Region Total gross carrying amount of non-derivative financial assets by accounting portfolio Country / Region Total gross carrying amount of non-derivative financial assets by accounting portfolio Country / Region Total gross carrying amount of non-derivative financial assets by accounting portfolio Country / Region Total gross carrying amount of non-derivative financial assets by accounting portfolio Country / Region Total gross carrying amount of non-derivative financial assets by accounting portfolio Country / Region Total gross carrying amount of non-derivative financial assets by accounting portfolio Country / Region Total gross carrying amount of non-derivative financial assets by accounting portfolio Country / Region Total gross carrying amount of non-derivative financial assets by accounting portfolio Country / Region Total gross carrying amount of non-derivative financial assets by accounting portfolio Country / Region Total gross carrying amount of non-derivative financial assets by accounting portfolio Country / Region Total gross carrying amount of non-derivative financial assets by accounting portfolio Country / Region Carrying amount Another financial assets by accounting portfolio Country / Region Carrying amount Another financial assets by accounting portfolio Carrying amount Another financial assets by accounting portfolio Carrying amount of which financial assets by accounting portfolio Carrying amount Another financial assets by accounting portfolio Carrying amount Another financial assets by accounting portfolio	Residual Maturity Country Region Footing gross carrying amount of mon-derivative financial assets by accounting portfolio	As of 30/06/2022

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 economic 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.
- (5) Residual countries not reported separately 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.

Latin America Angentrias, Bellas, Bolivia, Barall, Citile, Colonbia, Costa Rica, Dominica, Dominica, Dominica, Dominica, Dominica, Dominica, Dominica, Beharder, Gereada, Gustermala, Guyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Verezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Verezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Verezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and the Genadenes, Suriamen, Trinidad and Tobogo, Usuguay, Verezuela, Artigua And Barbuda, Aruba, Bahamas, Barbados, Cuyana, Hall, Honduras, Jamaica, Mexico, Nicaragua, Pinama, Paraguay, Peru, S. Kitts and Nexis, S. Lucia, S. Vincent and Heise, S. Vincent and Heise, S. Lucia,

Africa Agenta, Egypt, Monroco, South Africa, Angolas, Benni, Rotswanea, Burksine Face, Burundi, Cameroon, Cape Verder, Certifial Microan Republic Of The, Cife D'Noire, Equatorial Guines, Estrea, Ethiopia, Gabon, Gambia, Ghana, Guines, Guines-Bissau, Kenya, Lesothi, Liberia, Madagascar, Malawi, Mall, Mauritaus, Maurita

- (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

Performing and non-performing exposures Citibank Holdings Ireland Limited

				As of 30/09/2021				As of 31/12/2021											
		Gross ca	arrying amount/ Nominal amount		Accumulated imp	pairment, accumulated negative changes in fair sit risk and provisions ^{4,8}	Collaterals and		Gross ca	arrying amount/ Nomina	lamount		Accumulated important value due to cres	pairment, accumulated no fit risk and provisions ^{4,8}	egative changes in fair	Collaterals and			
		Of which performing but past due >30 days	Of which non-performi	191	On performing exposures ²	On non-performing exposures ²	financial guarantees received on non- performing exposures		Of which performing but past due >30 days		Of which non-performing	r	On performing exposures ²	On non-perform	ning exposures ²	financial guarantees received on non- performing exposures			
(min FIII)		and <=90 days	Of which: defaulted	Of which Stage 3		Of which Stage 3			and <=90 days		Of which: defaulted	Of which Stage 3			Of which Stage 3				
Cash balances at central banks and other demand deposits	20,29	9 0	0	0 0		0 0	0	24,269	0	0	0	0	1		0	0			
Debt securities (including at amortised cost and fair value)	6,40	0	0	0 0	3	0 0	0	6,525	0	0	0	0	2	. 0	0	0			
Central banks		0 0	0	0 0					0		0			0		0			
General governments	6,01	7 0	0	0 0	3			6,140	0		0		1			0			
Credit institutions	37	5 0	0	0 0		0 0		378	в 0		0			0		0			
Other financial corporations		8 0	0	0 0		0 0	0		7 0		0			0		0			
Non-financial corporations		0 0	0	0 0		0 0			0		0			0		0			
Loans and advances(including at amortised cost and fair value)	27,60	4 0	297 2	7 297	109	77 77	154	28,708	87	271	271	271	82	55	55	155			
Central banks	1,83	8 0	0	0 (0 0		2,280	0		0			0		0			
General governments	36	0	0	0 0	1		0	266	6 0		0			0		0			
Credit institutions	8,53		3	3	3	2	2 0	7,468	В 7	2	2	2		1	1	a			
Other financial corporations	51	1 0	0	0	1	0 0	0	2,516	5 0		0		1	0		0			
Non-financial corporations	15,17	3 0	293 2	13 293	100	75 75	5 154	14,90	81	265	269	265	75	54	54	155			
of which: small and medium-sized enterprises	27	7 0	21	21 21	. 5	10 10	2	253	3 0	15	15	15	5	6	6	3			
of which: Loans collateralised by commercial immovable property	35	7 0	175	75 179	3	25 25	5 150	948	в 0	177	177	177	23	25	25	151			
Households	1,19	2 0	1	1	. 3	0		1,274	0		0			0		a			
of which: Loans collateralised by residential immovable property	34	9 0	0		2	0 0		359	в о		0		1			0			
of which: Credit for consumption	84	3 0	1		1	0		916	5 0		0		1	0		0			
DEBT INSTRUMENTS other than HFT	54,30	4 0	297 2	7 297	112	77 77	154	59,501	87	271	271	271	85	55	55	155			
OFF-BALANCE SHEET EXPOSURES	38,78	7	76	·6	39	8 8	3 0	39,850		146	146	0	56	15	15	0			

The transferring commons diseased by the fine of the common of the commo

Performing and non-performing exposures Citibank Holdings Ireland Limited

					As of 31/03/2022					As of 30/06/2022											
		Gross	arrying amount/ Nomina	al amount		Accumulated imp	pairment, accumulated no fit risk and provisions ^{4,8}	gative changes in fair	Collaterals and		Gross ca	errying amount/ Nominal	amount		Accumulated impa value due to credi	irment, accumulated ne risk and provisions ^{6,3}	gative changes in fair	Collaterals and			
		Of which performing Or but past due > 30 days and <=90 days		Of which non-performing	y.	On performing exposures ²	On non-perform	ing exposures ²	financial guarantees received on non- performing exposures		Of which performing but past due >30 days and <=90 days		of which non-performing	y.	On non-performing exposures ² On performing exposures ²		ning exposures ³	financial guarantees received on non- performing exposures			
(min EUR.)		and <=90 days		Of which: defaulted	Of which Stage 3			Of which Stage 3			and <=90 days		Of which: defaulted	Of which Stage 3			Of which Stage 3				
Cash balances at central banks and other demand deposits	24,071	1 (0		0	0	0	0	25,321	0	0	0		1	0	0	0			
Debt securities (including at amortised cost and fair value)	7,114	4 (2	0		0	7,640	0	0			2	0		0			
Central banks		0		0		0	0	0	0	0	0	0	0		0	0	0	0			
General governments	6,74	4		0	0	2	0	0	0	7,262	0	0	0	0	2	0	0	0			
Credit institutions	373	3		0	0	0	0	0	0	378	0	0	0	0	0	0	0	0			
Other financial corporations		0		0 0	0	0	0	0	0	0	0	0	0	0	0	0	0	0			
Non-financial corporations		0		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0			
Loans and advances(including at amortised cost and fair value)	29,781	1 (325	329	329	148	71	71	141	39,382	497	374	374	374	108	113	113	157			
Central banks	2,039	9		0 0	0	0	0	0	0	2,564	0	0	0	0	0	0	0	0			
General governments	331	0		0	0	0	0	0	0	390	0	0	0	a	0	0	0	0			
Credit institutions	7,451	0		6	6	2	4	4	0	7,001	39	6	6	6	6	1	1	0			
Other financial corporations	1,290	8		0	0	1	0	0	0	9,969	173	0	0	0	1	0	0	0			
Non-financial corporations	17,40	7	32	3 323	323	141	67	67	141	18,197	285	368	368	368	94	112	112	157			
of which: small and medium-sized enterprises	277	3	2	6 16	16	1	8	8	2	302	0	17	17	17	2	6	6	4			
of which: Loans collateralised by commercial immovable property	1,083	2	160	9 165	169	25	32	32	137	1,334	0	182	182	182	11	31	31	151			
Households	1,251	8		0 0	0	3	0	a	0	1,262	0	0	a	a	8	0	a	0			
of which: Loans collateralised by residential immovable property	401	7		0 0	0	1	0	0	0	400	0	0	0	a	2	0	0	0			
of which: Credit for consumption	85:	1		0 0	0	1	0	a	0	862	0	0	a	a	6	0	a	0			
DEBT INSTRUMENTS other than HFT	60,967	7	325	329	329	150	71		141	72,343	497	374	374	374	111	113	113	157			
OFF-BALANCE SHEET EXPOSURES	39,426	6	81	81		107	12	12	0	42,689		273	273		60	44	44	0			

(1) for the distinction of more pulsaring appears pipes rate to Action (AC) of Regulation (10) to \$17,0003 (200) (2) Institution specific with the security appears appeared and because are self-securities of formal and institution shaded to beginned and positions for a final and institution for a final and institution of the securities and institution of the security and institution of the security and institution of the securities and institu

(6) for the co-balance sheet liters, accommission impriments and accommission designed droppes in fer value due to code this a sporting according to the first sporting according to the FIEED framework (templates F1.82) F1.933, which follows a sign convention based on a code/didd convection, as applied in from N, Pet 1 perappris 32 and 11 of Regulation (EU) 2012/51 - 175 or Supervisory reporting, Processor, for the off-based in the convention of the first indication of the first ind



Forborne exposures

			As of 30,	/09/2021				As of 31/12/2021									
		ring amount of with forbearance	Accumulated i accumulated o value due to c provisions for forbearance n	changes in fair redit risk and exposures with	received on e	ancial guarantees xposures with e measures		ring amount of with forbearance			received on e	ancial guarantees xposures with e measures					
(min EUR)		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures		Of which collateral and financial guarantees received on non- performing exposures with forbearance measures		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures		Of which collateral and financial guarantees received on non- performing exposures with forbearance measures					
Cash balances at central banks and other demand deposits	0	0	0	0	0	0	0	0	0	0	0	0					
Debt securities (including at amortised cost and fair value)	0	0	0	0	o	o	0	0	0	0	o	О					
Central banks	0	0	O	0	0		0	0	0	0	0						
General governments	0	0	O	0	0		0	0	0	0	0						
Credit institutions	0	0	O	0	0		0	0	0	0	0						
Other financial corporations	0	0	O	0	0		0	0	0	0	0						
Non-financial corporations	0	0	0	0	0		0	0	0	0	0						
Loans and advances (including at amortised cost and fair value)	410	227	58	33	170	153	216	58	23	8	20	5					
Central banks	0	0	O	0	0	0	0	0	0	0	0	0					
General governments	0	0	O	0	0	0	0	0	0	0	0	0					
Credit institutions	0	0	O	0	0	0	0	0	0	0	0	0					
Other financial corporations	0	0	O	0	0	0	0	0	0	0	0	0					
Non-financial corporations	403	227	56	33	165	153	211	58	23	8	16	5					
of which: small and medium-sized enterprises	28	18	10	9	5		27	14	8	6	5						
Households	7	0	2	0	5	0	5	0	0	0	4	0					
DEBT INSTRUMENTS other than HFT	410	227	58	33	170		216	58	23	8	20						
Loan commitments given	193	35	9	4	0	0	229	8	8	2	0	0					
QUALITY OF FORBEARANCE ²																	
Loans and advances that have been forborne more than twice $^{\it 3}$	0						0										
Non-performing forborne loans and advances that failed to meet the non-performing exit criteria $^{\rm 3}$	0						0										

⁽¹⁾ Forborne exposures are debt contracts in respect of which forbearance measures as defined in Article 47b(1) and (2) CRR have been applied

⁽²⁾For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates F18.00 / F19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 10 and 11 of Regulation (EU) 2021/451-TTS on Supervisory reporting, However, for the off-balance sheet instruments, the same item (Accumulated impairment, accumulated changes in fair value due to credit risk and provisions') is disclosed consistently with the FINREP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.

⁽i) The information applies only to banks meeting at least one of the criteria for significance and having a ratio of non-performing loans and advances divided by total loans and advances (excluding loans and advances classified as held for sale, cash balances at central banks and other demand deposits) of 5% or above.



Forborne exposures

Citibank Holdings Ireland Limited

			As of 31	/03/2022					As of 30/	06/2022		
		ying amount of with forbearance	Accumulated i accumulated o value due to c	mpairment, changes in fair redit risk and exposures with	received on e	ancial guarantees xposures with e measures		ying amount of with forbearance	Accumulated in accumulated control value due to cr	mpairment, hanges in fair edit risk and exposures with	Collateral and fine received on ex forbearance	cposures with
(min EUR.)		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures		Of which collateral and financial guarantees received on non- performing exposures with forbearance measures		Of which non- performing exposures with forbearance measures		Of which on non- performing exposures with forbearance measures		Of which collateral and financial guarantees received on non-performing exposures with forbearance measures
Cash balances at central banks and other demand deposits	0	0	0	0	0	0	0	0	0	0	0	0
Debt securities (including at amortised cost and fair value)	١ ,	0	0	0	0	0	0	0	0	0	0	0
Central banks	0	0	0	0	0		0	0	0	0	0	
General governments	0	0	0	0	0		0	0	0	0	0	
Credit institutions	0	0	0	0	0		0	0	0	0	0	
Other financial corporations	0	0	0	0	0		0	0	0	0	0	
Non-financial corporations	0	0	0	0	0		0	0	0	0	0	
Loans and advances (including at amortised cost and fair value)	227	77	32	9	21	4	254	84	34	10	14	5
Central banks	0	0	0	0	0	0	0	0	0	0	0	0
General governments	0	0	0	0	0	0	0	0	0	0	0	0
Credit institutions	0	0	0	0	0	0	0	0	0	0	0	0
Other financial corporations	0	0	0	0	0	0	0	o	0	0	0	0
Non-financial corporations	222	77	31	9	17	4	248	84	33	10	10	5
of which: small and medium-sized enterprises	26	13	7	7	6		30	15	6	6	5	
Households	6	0	1	0	4	0	6	0	2	0	4	0
DEBT INSTRUMENTS other than HFT	227	77	32	9	21		254	84	34	10	14	
Loan commitments given	186	5	7	0	0	0	108	4	5	0	0	0
QUALITY OF FORBEARANCE ²												
Loans and advances that have been forborne more than twice ³	0						0					
Non-performing forborne loans and advances that failed to meet the non-performing exit criteria $^{\rm 3}$	0						0					

⁽¹⁾ Forborne exposures are debt contracts in respect of which forbearance measures as defined in Article 47b(1) and (2) CRR have been applied

(2)For the on-balance sheet items, accumulated impairments and accumulated negative changes in fair value due to credit risk are disclosed with a positive sign if they are decreasing assets. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (templates F18.00 / F19.00), which follows a sign convention based on a credit/debit convention, as explained in Annex V, Part 1 paragraphs 10 and 11 of Regulation (EU) 2021/451- ITS on Supervisory reporting. However, for the off-balance sheet instruments, the same item (Accumulated impairment, accumulated changes in fair value due to credit risk and provisions') is disclosed consistently with the FINREP sign convention. This is because, based on this sign convention, the provisions on off-balance sheet commitments are generally reported with a positive sign.

⁽³⁾ The information applies only to banks meeting at least one of the criteria for significance and having a ratio of non-performing loans and advances divided by total loans and advances (excluding loans and advances classified as held for sale, cash balances at central banks and other demand deposits) of 5% or above.



2022 EU-wide Transparency Exercise Breakdown of loans and advances to non-financial corporations other than held for trading Citibank Holdings Ireland Limited

			As of 30	0/09/2021					As of 3	1/12/2021					As of 3:	1/03/2022					As of 30	/06/2022		
	Gross carr	ying amount				Accumulated	Gross carr	rying amount				Accumulated	Gross carr	ying amount				Accumulated	Gross carr	rying amount				Accumulated
		Of which: non- performir		Of which loans and advances subject to	Accumulated impairment ¹	negative changes in fair value due to		Of which: non- performir		Of which loans and advances subject to	Accumulated impairment ¹	negative changes in fair value due to		Of which non- performi		Of which loans and advances subject to	Accumulated impairment ¹	negative changes in fair value due to		Of which non- performi		Of which loans and advances subject to	Accumulated impairment ¹	negative changes in fair value due to
(min EUR)			of which: defaulted	impairment		credit risk on non-performing exposures ¹			of which: defaulted	impairment		credit risk on non-performing exposures ¹			of which: defaulted	impairment		credit risk on non-performing exposures ¹			of which: defaulted	impairment		credit risk on non-performing exposures ¹
A Agriculture, forestry and fishing	19	0	0	19	0	0	16	0	0	16	0	0	17	0	0	17	0	0	23	0	0	23	0	0
B Mining and guarrying	207	4	4	207	3	0	211	2	2	211	3	0	257	4	4	257	36	0	284	68	68	284	59	0
C Manufacturing	6,586	47	47	6,564	51	0	6,569	36	36	6,568	35	0	7,582	44	44	7,581	23	0	8,154	25	25	8,153	25	0
D Electricity, gas, steam and air conditioning supply	211	0	0	207	0	0	336	0	0	336	0	0	504	0	0	504	0	0	515	0	0	515	0	0
E Water supply	30	0	0	30	0	0	20	0	0	20	0	0	29	0	0	29	0	0	36	0	0	36	0	0
F Construction	109	0	0	108	0	0	105	0	0	105	0	0	135	0	0	135	0	0	141	0	0	141	1	0
G Wholesale and retail trade	2.405	18	18	1.904	13	0	2.003	12	12	2.003	7	0	2.448	11	11	2.448	11	0	2.385	18	18	2.385	12	0
H Transport and storage	663	2	2	663	29	0	582	2	2	582	22	0	595	8	8	595	43	0	693	2	2	693	23	0
I Accommodation and food service activities	113	0	0	113	24	0	114	0	0	114	19	0	282	202	202	282	55	0	297	214	214	297	40	0
J Information and communication	1.605	8	8	1.605	9	0	1.487	2	2	1.487	8	0	1.362	22	22	1.361	17	0	1.439	11	11	1.439	14	0
K Financial and insurance activities	1,560	1	1	1,511	10	0	1,957	0	0	1,355	4	0	2,291	2	2	1,633	21	0	2,235	2	2	1,790	21	. 0
L Real estate activities	786	172	172	520	33	0	665	173	173	379	29	0	921	0	0	650	1	0	784	0	0	620	4	0
M Professional, scientific and technical activities	218	2	2	218	1	0	250	2	2	250	0	0	269	2	2	268	1	0	655	1	1	655	2	0
N Administrative and support service activities	604	36	36	594	2	0	556	34	34	554	1	0	521	28	28	521	1	0	528	27	27	528	5	0
O Public administration and defence, compulsory social security	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
P Education	3	0	0	3	0	0	3	0	0	3	0	0	3	0	0	3	0	0	3	0	0	3	0	0
Q Human health services and social work activities	30	0	0	30	0	0	1	0	0	1	0	0	3	0	0	2	0	0	3	0	0	2	0	0
R Arts, entertainment and recreation	18	4	4	18	0	0	18	4	4	18	0	0	168	0	0	168	0	0	14	0	0	14	0	0
S Other services	6	0	0	6	0	0	10	0	0	10	0	0	22	0	0	22	0	0	8	0	0	8	0	0
Loans and advances	15.173	293	293	14 319	175	0	14 904	260	260	14.012	170	0	17.407	323	373	16.476	200	0	18 197	368	368	17 597	205	0

⁽¹⁾ The Riems 'accumulated impairment' and 'accumulated negative changes in fair value due to credit risk on non-performing exposures' are disclosed with a positive sign if they are decreasing an asset. Following this sign convention, information is disclosed with the opposite sign of what is reported according to the FINREP framework (template F 05.01), which follows a sign convention based on a credit/debt convention, as explained in Amer. V, Part 1 paragraphs 10 and 11 of Regulation (01) 2012/163-1 17 on Supervisory reporting.