

## 2024 EU-wide Transparency Exercise

<b>Bank Name</b>	Citigroup Global Markets Europe AG
<b>LEI Code</b>	6TJCK1B7E7UTXP528Y04
<b>Country Code</b>	DE

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

2024 EU-wide Transparency Exercise

Key Metrics

Citigroup Global Markets Europe AG

(mln EUR, %)	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	COREP CODE	REGULATION
<b>Available capital (amounts)</b>						
Common Equity Tier 1 (CET1) capital - transitional period	3,668	4,616	4,620	4,623	C 01.00 (r0020,c0010)	Article 50 of CRR
Common Equity Tier 1 (CET1) capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	3,668	4,616	4,620	4,623	C 01.00 (r0020,c0010) - C 05.01 (r0440,c0010)	Article 50 of CRR
Tier 1 capital - transitional period	3,668	4,616	4,620	4,623	C 01.00 (r0015,c0010)	Article 25 of CRR
Tier 1 capital as if IFRS 9 or analogous ECLs transitional arrangements had not been applied - transitional definition	3,668	4,616	4,620	4,623	C 01.00 (r0015,c0010) - C 05.01 (r0440,c0010) - C 05.01 (r0440,c0020)	Article 25 of CRR
Total capital - transitional period	3,668	4,616	4,620	4,623	C 01.00 (r0010,c0010)	Articles 4(118) and 72 of CRR
Total capital - transitional period - as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	3,668	4,616	4,620	4,623	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
<b>Risk exposure amounts</b>						
Total risk exposure amount	16,752	19,503	18,414	16,209	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	16,752	19,503	18,414	16,209	C 02.00 (r0010,c0010) - C 05.01 (r0440,c0040)	Articles 92(3), 95, 96 and 98 of CRR
<b>Capital ratios</b>						
Common Equity Tier 1 (as a percentage of risk exposure amount) - transitional definition	21.90%	23.67%	25.09%	28.52%	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	21.90%	23.67%	25.09%	28.52%	(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	21.90%	23.67%	25.09%	28.52%	CA3 (3)	-
Tier 1 (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	21.90%	23.67%	25.09%	28.52%	(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	21.90%	23.67%	25.09%	28.52%	CA3 (5)	-
Total capital (as a percentage of risk exposure amount) as if IFRS 9 or analogous ECLs transitional arrangements had not been applied	21.90%	23.67%	25.09%	28.52%	(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))	-
<b>Leverage ratios</b>						
Leverage ratio total exposure measure - using a transitional definition of Tier 1 capital	60,071	62,282	61,830	63,122	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	6.11%	7.41%	7.47%	7.32%	C 47.00 (r0340,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR

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### Leverage ratio

Citigroup Global Markets Europe AG

		(min EUR, %)					
		As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	COREP CODE	REGULATION
A.1	Tier 1 capital - transitional definition	3,668	4,616	4,620	4,623	C 47.00 (r0320,c0010)	Article 429 of the CRR; Delegated Regulation (EU) 2015/62 of 10 October 2014 amending CRR
A.2	Tier 1 capital - fully phased-in definition	3,668	4,616	4,620	4,623	C 47.00 (r0310,c0010)	
B.1	Total leverage ratio exposures - using a transitional definition of Tier 1 capital	60,071	62,282	61,830	63,122	C 47.00 (r0300,c0010)	
B.2	Total leverage ratio exposures - using a fully phased-in definition of Tier 1 capital	60,071	62,282	61,830	63,122	C 47.00 (r0290,c0010)	
C.1	Leverage ratio - using a transitional definition of Tier 1 capital	6.11%	7.41%	7.47%	7.32%	[A.1]/[B.1]	
C.2	Leverage ratio - using a fully phased-in definition of Tier 1 capital	6.11%	7.41%	7.47%	7.32%	[A.2]/[B.2]	

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Capital  
Citigroup Global Markets Europe AG

		(in EUR, %)						
		As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	COREP CODE	REGULATION	
OWN FUNDS Transitional period	A	OWN FUNDS	3,668	4,616	4,620	4,623	C01.00 (0001,0001)	Articles 41 (1) and 72 of CRR
	A.1	COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional adjustments)	3,668	4,616	4,620	4,623	C01.00 (0002,0002)	Article 36 of CRR
	A.1.1	Capital Instruments eligible as CET1 Capital (including share premium and net own capital instruments)	561	561	561	561	C01.00 (0005,0005)	Articles 36(1) point (a) and (b), 27 to 29, 36(1) point (f) and 42 of CRR
	A.1.2	Retained earnings	47	-33	-35	-35	C01.00 (0010,0010)	Articles 36(1) point (c), 36(2) and 36(1) point (g) and (i) of CRR
	A.1.3	Accumulated other comprehensive income	0	0	0	0	C01.00 (0030,0030)	Articles 41(10), 36(1) point (e) and 36(1) point (j) of CRR
	A.1.4	Other Reserves	3,208	4,120	4,120	4,120	C01.00 (0035,0035)	Articles 41(17) and 36(1) point (k) of CRR
	A.1.5	Funds for general banking risk	32	36	36	36	C01.00 (0038,0038)	Articles 41(21), 36(1) point (l) and 36(1) point (i) of CRR
	A.1.6	Minority interest given recognition in CET1 capital	0	0	0	0	C01.00 (0039,0039)	Article 64 of CRR
	A.1.7	Adjustments to CET1 due to prudential filters	-11	-13	-15	-12	C01.00 (0026,0026)	Articles 32 to 35 and 36(1) point (d) of CRR
	A.1.8	(-) Intangible assets (including Goodwill)	-66	-66	-47	-47	C01.00 (0030,0030) - C 01.00 (0040,0040)	Articles 41(23), 36(1) point (m) and 37 of CRR; Article 41(25), 36(1) point (n) and 37 point (a) of CRR
	A.1.9	(-) DTAs that rely on future profitability and do not arise from temporary differences net of associated DTLs	0	0	0	0	C01.00 (0037,0037)	Articles 36(1) point (c) and 39 of CRR
	A.1.10	(-) RIB shortfall of credit risk adjustments to expected losses	0	0	0	0	C01.00 (0036,0036)	Articles 36(1) point (e), 40 and 130 of CRR
	A.1.11	(-) Defined benefit pension fund assets	0	0	0	0	C01.00 (0036,0036)	Articles 41(10), 36(1) point (e) and 41 of CRR
	A.1.12	(-) Reciprocal cross holdings in CET1 Capital	0	0	0	0	C01.00 (0042,0042)	Articles 41(22), 36(1) point (g) and 44 of CRR
	A.1.13	(-) Excess deduction from AT1 items over AT1 Capital	0	0	0	0	C01.00 (0046,0046)	Articles 36(1) point (j) of CRR
	A.1.14	(-) Deductions related to assets which can alternatively be subject to a 1.25% risk weight	0	0	0	0	C01.00 (0045,0045) - C 01.00 (0045,0045) + C 01.00 (0047,0047) - C 01.00 (0047,0047)	Articles 42(6), 36(1) point (i) and 89 to 91 of CRR; Article 36(1) point (h), 34(2) point (b), 24(4) point (b) and 29 of CRR; Articles 36(1) point (i), 40 and 130 of CRR; Article 36(1) point (i), 40 and 130 of CRR and Article 36(1) point (i), 40 and 130 of CRR
	A.1.14.1	Of which: from securitisation positions (-)	0	0	0	0	C01.00 (0045,0045)	Articles 36(1) point (h), 34(2) point (b), 24(4) point (b) and 29 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	C01.00 (0048,0048)	Articles 42(7), 36(1) point (j), 43 to 46, 49 (2) and (3), and 79 of CRR
	A.1.16	(-) Deductible DTAs that rely on future profitability and arise from temporary differences	0	0	0	0	C01.00 (0036,0036)	Articles 36(1) point (c) and 39 of CRR; Article 40(1) point (a) and 40(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	C01.00 (0050,0050)	Articles 42(7), 36(1) point (j), 45, 46, 47, 49(1) point (b), 49(2) to (3), and 79 of CRR
	A.1.18	(-) Amount exceeding the 17.65% threshold	0	0	0	0	C01.00 (0051,0051)	Articles 48 of CRR
	A.1.18A	(-) Insufficient coverage for non-performing exposures	0	0	0	0	C01.00 (0053,0053)	Articles 36(1) point (m) and Article 67 of CRR
	A.1.18B	(-) Minimum value commitment shortfalls	0	0	0	0	C01.00 (0054,0054)	Articles 36(1) point (m) and Article 130(2) of CRR
	A.1.18C	(-) Other foreseeable tax charges	0	0	0	0	C01.00 (0055,0055)	Articles 36(1) point (m) of CRR
	A.1.19	(-) Additional deductions of CET1 Capital due to Article 3 CSR	0	0	0	0	C01.00 (0054,0054)	Articles 3 of CRR
	A.1.20	CET1 Capital elements or deductions - other	0	0	0	0	C01.00 (0059,0059)	-
	A.1.21	Transitional adjustments	0	0	0	0	NAI (1.1.6 - 1.1.9 - 1.1.10)	-
	A.1.21.1	Transitional adjustments due to grandfathered CET1 capital instruments (+/-)	0	0	0	0	C01.00 (0028,0028)	Articles 48(3) to (5), and 48A to 48F of CRR
	A.1.21.2	Transitional adjustments due to additional minority interests (+/-)	0	0	0	0	C01.00 (0040,0040)	Articles 47B and 48D of CRR
A.1.21.3	Other transitional adjustments to CET1 Capital (+/-)	0	0	0	0	C01.00 (0020,0020)	Articles 48D to 47Z, 47B and 48D of CRR	
A.2	ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments)	0	0	0	0	C01.00 (0025,0025)	Articles 41 of CRR	
A.2.1	Additional Tier 1 Capital Instruments	0	0	0	0	C01.00 (0046,0046) - C 01.00 (0047,0047)	-	
A.2.2	(-) Excess deduction from T2 items over T2 capital	0	0	0	0	C01.00 (0070,0070)	-	
A.2.3	Other Additional Tier 1 Capital components and deductions	0	0	0	0	C01.00 (0068,0068) - C 01.00 (0070,0070) + C 01.00 (0070,0070) - C 01.00 (0070,0070) + C 01.00 (0070,0070) - C 01.00 (0070,0070)	-	
A.2.4	Additional Tier 1 transitional adjustments	0	0	0	0	C01.00 (0068,0068) - C 01.00 (0068,0068) + C 01.00 (0070,0070) - C 01.00 (0070,0070)	-	
A.3	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	3,668	4,616	4,620	4,623	C01.00 (0015,0015)	Articles 29 of CRR	
A.4	TIER 2 CAPITAL (net of deductions and after transitional adjustments)	0	0	0	0	C01.00 (0070,0070)	Articles 71 of CRR	
A.4.1	Tier 2 Capital Instruments	0	0	0	0	C01.00 (0070,0070) - C 01.00 (0080,0080)	-	
A.4.2	Other Tier 2 Capital components and deductions	0	0	0	0	C01.00 (0050,0050) - C 01.00 (0050,0050) + C 01.00 (0050,0050) - C 01.00 (0050,0050) + C 01.00 (0070,0070) - C 01.00 (0070,0070) + C 01.00 (0070,0070) - C 01.00 (0070,0070)	-	
A.4.3	Tier 2 transitional adjustments	0	0	0	0	C01.00 (0080,0080) - C 01.00 (0080,0080) + C 01.00 (0080,0080) - C 01.00 (0080,0080)	-	
OWN FUNDS REQUIREMENTS	B	TOTAL RISK EXPOSURE AMOUNT	16,752	19,503	18,414	16,209	C01.00 (0010,0010)	Articles 90(3), 95, 96 and 98 of CRR
	B.1	Of which: Transitional adjustments included	0	0	0	0	C01.00 (0010,0010)	-
CAPITAL RATIOS (%) Transitional period	C.1	COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period)	21.90%	23.67%	25.09%	26.52%	SA1 (1)	-
	C.2	TIER 1 CAPITAL RATIO (transitional period)	21.90%	23.67%	25.09%	26.52%	SA1 (2)	-
	C.3	TOTAL CAPITAL RATIO (transitional period)	21.90%	23.67%	25.09%	26.52%	SA1 (3)	-
CET1 Capital Fully loaded	D	COMMON EQUITY TIER 1 CAPITAL (fully loaded)	3,668	4,616	4,620	4,623	A.1.A.12.A.1.1+MNA.2+A.1.12.A.2.1-A.1.A.MNA.4+A.1.12.A.3.1(A.1)	-
CET1 RATIO (%) Fully loaded <sup>12</sup>	E	COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded)	21.90%	23.67%	25.09%	26.52%	(R 1)(R 1.1)	-
Memo Items	F	Adjustments to CET1 due to IFRS 9 transitional arrangements	0	0	0	0	C01.00 (0040,0040)	-
	F	Adjustments to AT1 due to IFRS 9 transitional arrangements	0	0	0	0	C01.00 (0046,0046)	-
	F	Adjustments to T2 due to IFRS 9 transitional arrangements	0	0	0	0	C01.00 (0046,0046)	-
	F	Adjustments included in RWs due to IFRS 9 transitional arrangements	0	0	0	0	C01.00 (0046,0046)	-

<sup>12</sup> The fully loaded CET1 ratio is an internal calculation based on bank's supervisory reporting. Therefore, any capital instruments that are not eligible from a regulator 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" - please note that this might lead to differences to fully loaded CET1 capital ratios published by the participating banks e.g. in their Pillar 3 disclosures

2024 EU-wide Transparency Exercise

Overview of Risk exposure amounts

Citigroup Global Markets Europe AG

(min EUR, %)	RWAs				COREP CODE
	As of 30/09/2023	As of 31/12/2023	As of 31/03/2024	As of 30/06/2024	
Credit risk (excluding CCR and Securitisations) <sup>1</sup>	639	641	728	657	C 02.00 (r0040, c0010) - (C 07.00 (r0090, c0220, s001) + C 07.00 (r0110, c0220, s001) + C 07.00 (r0130, c0220, s001) + C 08.01 (r0040, c0260, s001) + C 08.01 (r0050, c0260, s002) + C 08.01 (r0060, c0260, s001) + C 08.01 (r0060, c0260, s002) + C 02.00 (r0470, c0010) + C 02.00 (r0490, c0010)]
Of which the standardised approach	639	641	728	657	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) <sup>2</sup>	9,712	10,549	9,933	9,806	C 07.00 (r0090, c0220, s001) + C 07.00 (r0110, c0220, s001) + C 07.00 (r0130, c0220, s001) + C 08.01 (r0040, c0260, s001) + C 08.01 (r0050, c0260, s001) + C 08.01 (r0060, c0260, s001) + C 08.01 (r0040, c0260, s002) + C 08.01 (r0050, c0260, s002) + C 08.01 (r0060, c0260, s002) + C 02.00 (r0490, c0010)]
Credit valuation adjustment - CVA	3,079	3,738	3,489	3,286	C 02.00 (r0640, c0010)
Settlement risk	23	22	29	52	C 02.00 (r0490, c0010)
Securitisation exposures in the banking book (after the cap)	0	0	0	0	C 02.00 (r0470, c0010)
Position, foreign exchange and commodities risks (Market risk)	2,262	3,608	3,032	1,207	C 02.00 (r0520, c0010)
Of which the standardised approach	1,070	756	250	244	C 02.00 (r0530, c0010)
Of which IMA	1,192	2,852	2,782	963	C 02.00 (r0580, c0010)
Of which securitisations and resecuritisations in the trading book	0	0	0	0	C 19.00 (r0010, c0001)*12.5 + C 20.00 (r0010, c0450)*12.5 + MAX(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	929	929	1,180	1,180	C 02.00 (r0590, c0010)
Of which basic indicator approach	0	0	0	0	C 02.00 (r0600, c0010)
Of which standardised approach	929	929	1,180	1,180	C 02.00 (r0610, c0010)
Of which advanced measurement approach	0	0	0	0	C 02.00 (r0620, c0010)
Other risk exposure amounts	108	17	25	21	C 02.00 (r0630, c0010) + C 02.00 (r0690, c0010)
Total	16,752	19,503	18,414	16,209	

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

<sup>2</sup> 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.

2024 EU-wide Transparency Exercise  
Market Risk  
Citigroup Global Markets Europe AG

	SA		IM										IM										
	TOTAL RISK EXPOSURE AMOUNT	TOTAL RISK EXPOSURE AMOUNT	VaR (Memorandum Item)		STRESSED VaR (Memorandum Item)		INCREMENTAL DEFAULT AND MIGRATION RISK CAPITAL CHARGE		ALL PRICE RISKS CAPITAL CHARGE FOR CTP			TOTAL RISK EXPOSURE AMOUNT	VaR (Memorandum Item)		STRESSED VaR (Memorandum Item)		INCREMENTAL DEFAULT AND MIGRATION RISK CAPITAL CHARGE		ALL PRICE RISKS CAPITAL CHARGE FOR CTP			TOTAL RISK EXPOSURE AMOUNT	
			MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt-1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE		MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg)	PREVIOUS DAY (VaRt-1)	MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg)	LATEST AVAILABLE (SVaRt-1)	12 WEEKS AVERAGE MEASURE	LAST MEASURE	FLOOR	12 WEEKS AVERAGE MEASURE	LAST MEASURE		
(min EUR)																							
	As of 30/09/2023	As of 31/12/2023	As of 30/09/2023										As of 31/12/2023										
Traded Debt Instruments	760	146	11	3	36	12							28	9	103	32							
Of which: General risk	144	146	11	3	36	12							28	9	103	32							
Of which: Specific risk	615	0	0	0	0	0							0	0	0	0							
Equities	0	0	24	10	72	26							47	14	176	48							
Of which: General risk	0	0	24	10	72	26							47	14	176	48							
Of which: Specific risk	0	0	0	0	0	0							0	0	0	0							
Foreign exchange risk	255	610	2	0	9	2							3	1	10	3							
Commodities risk	66	0	3	2	8	5							11	3	20	6							
<b>Total</b>	<b>1,070</b>	<b>756</b>	<b>23</b>	<b>9</b>	<b>72</b>	<b>26</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>1,192</b>	<b>47</b>	<b>14</b>	<b>180</b>	<b>53</b>	<b>1</b>	<b>1</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>2,852</b>
	As of 31/03/2024	As of 30/06/2024	As of 31/03/2024										As of 30/06/2024										
Traded Debt Instruments	193	123	31	6	105	21							22	5	59	11							
Of which: General risk	193	123	31	6	105	21							22	5	59	11							
Of which: Specific risk	0	0	0	0	0	0							0	0	0	0							
Equities	0	0	50	11	163	36							11	2	41	6							
Of which: General risk	0	0	50	11	163	36							11	2	41	6							
Of which: Specific risk	0	0	0	0	0	0							0	0	0	0							
Foreign exchange risk	57	121	3	1	11	3							4	1	13	2							
Commodities risk	0	0	9	2	21	6							10	2	20	5							
<b>Total</b>	<b>250</b>	<b>244</b>	<b>50</b>	<b>11</b>	<b>171</b>	<b>37</b>	<b>1</b>	<b>1</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>2,782</b>	<b>28</b>	<b>4</b>	<b>56</b>	<b>18</b>	<b>1</b>	<b>1</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>643</b>

Market risk template does not include CUI positions under the particular approach for position risk in CUIs (Articles 348(1), 350(3) (c) and 364(2) (a) CRD), which instead are included in the RWIA OV1 template.

	Standardised Approach							
	As of 30/09/2023				As of 31/12/2023			
	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>3</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>3</sup>
(in EUR, %)								
<b>Consolidated data</b>								
Central governments or central banks	1,567	1,567	0	0	627	627	0	0
Regional governments or local authorities	461	461	0	0	461	461	0	0
Public sector entities	562	562	37	0	484	484	35	0
Multilateral Development Banks	0	0	0	0	0	0	0	0
International Organisations	0	0	0	0	0	0	0	0
Institutions	14,788	14,788	7,084	0	21,281	21,281	2,888	0
Corporates	17,338	17,338	7,084	0	9,843	9,843	7,721	0
of which: SME	0	0	0	0	0	0	0	0
Retail	0	0	0	0	0	0	0	0
Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
of which: SME	0	0	0	0	0	0	0	0
Exposures in default	0	0	0	0	0	0	0	0
Risks associated with particular high risk	24	24	35	0	0	0	0	0
Covered bonds	0	0	0	0	0	0	0	0
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0
Collective Investments Undertakings (CIU)	0	0	0	0	0	0	0	0
Equity	0	0	0	0	0	0	0	0
Other exposures	0	0	0	0	0	0	0	0
<b>Standardised total<sup>2</sup></b>	<b>24,396</b>	<b>24,396</b>	<b>12,212</b>	<b>0</b>	<b>32,225</b>	<b>32,225</b>	<b>11,205</b>	<b>0</b>

<sup>1</sup> 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).

<sup>2</sup> Standardised Total does not include the securitisation portfolio under the results prior to the 2012 exercise.

<sup>3</sup> Only the most relevant categories are disclosed. These have been selected under the following rule: Clusters of counterparties covering up to 5% of total originator portfolio or Top 10 countries ranked by original exposure, calculated as of last quarter.

<sup>4</sup> Starting from the 2022 exercise, value adjustments and provisions for the consolidated data include general credit risk adjustments, for the consistency with the data per country of country.

	Standardised Approach							
	As of 30/09/2023				As of 31/12/2023			
	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>3</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>3</sup>
(in EUR, %)								
<b>UNITED KINGDOM</b>								
Central governments or central banks	0	0	0	0	0	0	0	0
Regional governments or local authorities	0	0	0	0	0	0	0	0
Public sector entities	0	0	0	0	0	0	0	0
Multilateral Development Banks	0	0	0	0	0	0	0	0
International Organisations	0	0	0	0	0	0	0	0
Institutions	11,082	11,082	1,874	0	18,728	18,728	214	0
Corporates	0	0	0	0	3,027	3,027	1,246	0
of which: SME	0	0	0	0	0	0	0	0
Retail	0	0	0	0	0	0	0	0
Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
of which: SME	0	0	0	0	0	0	0	0
Exposures in default	0	0	0	0	0	0	0	0
Risks associated with particular high risk	0	0	0	0	0	0	0	0
Covered bonds	0	0	0	0	0	0	0	0
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0
Collective Investments Undertakings (CIU)	0	0	0	0	0	0	0	0
Equity	0	0	0	0	0	0	0	0
Other exposures	0	0	0	0	0	0	0	0
<b>Standardised total<sup>2</sup></b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>

<sup>1</sup> 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).

<sup>2</sup> Total value adjustments and provisions per country of country includes those for securitisation exposures but includes general credit risk adjustments.

	Standardised Approach							
	As of 30/09/2023				As of 31/12/2023			
	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>3</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>3</sup>
(in EUR, %)								
<b>GERMANY</b>								
Central governments or central banks	960	960	0	0	557	557	0	0
Regional governments or local authorities	461	461	0	0	461	461	0	0
Public sector entities	378	378	0	0	330	330	0	0
Multilateral Development Banks	0	0	0	0	0	0	0	0
International Organisations	0	0	0	0	0	0	0	0
Institutions	5,538	5,538	461	0	4,418	4,418	58	0
Corporates	471	471	428	0	421	421	377	0
of which: SME	0	0	0	0	0	0	0	0
Retail	0	0	0	0	0	0	0	0
Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
of which: SME	0	0	0	0	0	0	0	0
Exposures in default	0	0	0	0	0	0	0	0
Risks associated with particular high risk	0	0	0	0	0	0	0	0
Covered bonds	0	0	0	0	0	0	0	0
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0
Collective Investments Undertakings (CIU)	0	0	0	0	0	0	0	0
Equity	0	0	0	0	0	0	0	0
Other exposures	231	231	231	0	231	231	231	0
<b>Standardised total<sup>2</sup></b>	<b>12,270</b>	<b>12,270</b>	<b>720</b>	<b>0</b>	<b>23,985</b>	<b>23,985</b>	<b>769</b>	<b>0</b>

<sup>1</sup> 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).

<sup>2</sup> Total value adjustments and provisions per country of country includes those for securitisation exposures but includes general credit risk adjustments.

	Standardised Approach							
	As of 30/09/2023				As of 31/12/2023			
	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>3</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>3</sup>
(in EUR, %)								
<b>UNITED STATES</b>								
Central governments or central banks	0	0	0	0	0	0	0	0
Regional governments or local authorities	0	0	0	0	0	0	0	0
Public sector entities	0	0	0	0	0	0	0	0
Multilateral Development Banks	0	0	0	0	0	0	0	0
International Organisations	0	0	0	0	0	0	0	0
Institutions	3,258	3,258	1,087	0	3,338	3,338	1,206	0
Corporates	0	0	0	0	0	0	0	0
of which: SME	0	0	0	0	0	0	0	0
Retail	0	0	0	0	0	0	0	0
Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
of which: SME	0	0	0	0	0	0	0	0
Exposures in default	0	0	0	0	0	0	0	0
Risks associated with particular high risk	0	0	0	0	0	0	0	0
Covered bonds	0	0	0	0	0	0	0	0
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0
Collective Investments Undertakings (CIU)	0	0	0	0	0	0	0	0
Equity	0	0	0	0	0	0	0	0
Other exposures	0	0	0	0	0	0	0	0
<b>Standardised total<sup>2</sup></b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>

<sup>1</sup> 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).

<sup>2</sup> Total value adjustments and provisions per country of country includes those for securitisation exposures but includes general credit risk adjustments.

	Standardised Approach							
	As of 30/09/2023				As of 31/12/2023			
	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>3</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>3</sup>
(in EUR, %)								
<b>FRANCE</b>								
Central governments or central banks	0	0	0	0	0	0	0	0
Regional governments or local authorities	0	0	0	0	0	0	0	0
Public sector entities	0	0	0	0	0	0	0	0
Multilateral Development Banks	0	0	0	0	0	0	0	0
International Organisations	0	0	0	0	0	0	0	0
Institutions	927	927	45	0	896	896	95	0
Corporates	1,188	1,188	971	0	1,104	1,104	1,220	0
of which: SME	0	0	0	0	0	0	0	0
Retail	0	0	0	0	0	0	0	0
Secured by mortgages on immovable property	0	0	0	0	0	0	0	0
of which: SME	0	0	0	0	0	0	0	0
Exposures in default	0	0	0	0	0	0	0	0
Risks associated with particular high risk	0	0	0	0	0	0	0	0
Covered bonds	0	0	0	0	0	0	0	0
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	0
Collective Investments Undertakings (CIU)	0	0	0	0	0	0	0	0
Equity	0	0	0	0	0	0	0	0
Other exposures	0	0	0	0	0	0	0	0
<b>Standardised total<sup>2</sup></b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>	<b>0</b>

<sup>1</sup> 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).

<sup>2</sup> Total value adjustments and provisions per country of country includes those for securitisation exposures but includes general credit risk adjustments.

	Standardised Approach							
	As of 30/09/2023				As of 31/12/2023			
	Original Exposure <sup>(1)</sup>	Exposure Value <sup>(2)</sup>	Risk exposure amount	Value adjustments and provisions <sup>(3)</sup>	Original Exposure <sup>(1)</sup>	Exposure Value <sup>(2)</sup>	Risk exposure amount	Value adjustments and provisions <sup>(3)</sup>
(in EUR, %)								
NETHERLANDS	Central governments or central banks	0	0	0	0	0	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0
	Public sector entities	78	78	14	0	78	78	14
	Multilateral Development Banks	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0
	Institutions	47	47	23	0	55	55	26
	Corporates	2,232	2,232	2,146	0	2,087	2,087	2,236
	of which: SME	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0
	Exposures in default	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0	0	0	0	0
	Covered bonds	0	0	0	0	0	0	0
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	
Collective investments undertakings (CIU)	0	0	0	0	0	0	0	
Equity	0	0	0	0	0	0	0	
Other exposures	0	0	0	0	0	0	0	
<b>Standardised total<sup>(4)</sup></b>								

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

(2) Total value adjustments and provisions per country of country/quarterly includes those for securitisation exposures but includes general credit risk adjustments.

	Standardised Approach							
	As of 30/09/2023				As of 31/12/2023			
	Original Exposure <sup>(1)</sup>	Exposure Value <sup>(2)</sup>	Risk exposure amount	Value adjustments and provisions <sup>(3)</sup>	Original Exposure <sup>(1)</sup>	Exposure Value <sup>(2)</sup>	Risk exposure amount	Value adjustments and provisions <sup>(3)</sup>
(in EUR, %)								
SPAIN	Central governments or central banks	0	0	0	0	0	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0
	Institutions	78	78	34	0	78	78	34
	Corporates	173	173	173	0	173	173	173
	of which: SME	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0
	Exposures in default	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0	0	0	0	0
	Covered bonds	0	0	0	0	0	0	0
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	
Collective investments undertakings (CIU)	0	0	0	0	0	0	0	
Equity	0	0	0	0	0	0	0	
Other exposures	0	0	0	0	0	0	0	
<b>Standardised total<sup>(4)</sup></b>								

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

(2) Total value adjustments and provisions per country of country/quarterly includes those for securitisation exposures but includes general credit risk adjustments.

	Standardised Approach							
	As of 30/09/2023				As of 31/12/2023			
	Original Exposure <sup>(1)</sup>	Exposure Value <sup>(2)</sup>	Risk exposure amount	Value adjustments and provisions <sup>(3)</sup>	Original Exposure <sup>(1)</sup>	Exposure Value <sup>(2)</sup>	Risk exposure amount	Value adjustments and provisions <sup>(3)</sup>
(in EUR, %)								
POLAND	Central governments or central banks	0	0	0	0	0	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0
	Institutions	20	20	9	0	27	27	12
	Corporates	254	254	254	0	421	421	421
	of which: SME	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0
	Exposures in default	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0	0	0	0	0
	Covered bonds	0	0	0	0	0	0	0
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	
Collective investments undertakings (CIU)	0	0	0	0	0	0	0	
Equity	0	0	0	0	0	0	0	
Other exposures	0	0	0	0	0	0	0	
<b>Standardised total<sup>(4)</sup></b>								

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

(2) Total value adjustments and provisions per country of country/quarterly includes those for securitisation exposures but includes general credit risk adjustments.

	Standardised Approach							
	As of 30/09/2023				As of 31/12/2023			
	Original Exposure <sup>(1)</sup>	Exposure Value <sup>(2)</sup>	Risk exposure amount	Value adjustments and provisions <sup>(3)</sup>	Original Exposure <sup>(1)</sup>	Exposure Value <sup>(2)</sup>	Risk exposure amount	Value adjustments and provisions <sup>(3)</sup>
(in EUR, %)								
ITALY	Central governments or central banks	47	47	0	43	43	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0
	Institutions	367	367	287	0	344	344	275
	Corporates	184	184	184	0	184	184	184
	of which: SME	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0
	Exposures in default	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0	0	0	0	0
	Covered bonds	0	0	0	0	0	0	0
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	
Collective investments undertakings (CIU)	0	0	0	0	0	0	0	
Equity	0	0	0	0	0	0	0	
Other exposures	0	0	0	0	0	0	0	
<b>Standardised total<sup>(4)</sup></b>								

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

(2) Total value adjustments and provisions per country of country/quarterly includes those for securitisation exposures but includes general credit risk adjustments.

	Standardised Approach							
	As of 30/09/2023				As of 31/12/2023			
	Original Exposure <sup>(1)</sup>	Exposure Value <sup>(2)</sup>	Risk exposure amount	Value adjustments and provisions <sup>(3)</sup>	Original Exposure <sup>(1)</sup>	Exposure Value <sup>(2)</sup>	Risk exposure amount	Value adjustments and provisions <sup>(3)</sup>
(in EUR, %)								
SWEDEN	Central governments or central banks	0	0	0	0	0	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0
	Public sector entities	10	10	2	0	9	9	2
	Multilateral Development Banks	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0
	Institutions	86	86	14	0	27	27	11
	Corporates	527	527	527	0	627	627	627
	of which: SME	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0
	Exposures in default	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0	0	0	0	0
	Covered bonds	0	0	0	0	0	0	0
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	
Collective investments undertakings (CIU)	0	0	0	0	0	0	0	
Equity	0	0	0	0	0	0	0	
Other exposures	0	0	0	0	0	0	0	
<b>Standardised total<sup>(4)</sup></b>								

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

(2) Total value adjustments and provisions per country of country/quarterly includes those for securitisation exposures but includes general credit risk adjustments.

	Standardised Approach							
	As of 30/09/2023				As of 31/12/2023			
	Original Exposure <sup>(1)</sup>	Exposure Value <sup>(2)</sup>	Risk exposure amount	Value adjustments and provisions <sup>(3)</sup>	Original Exposure <sup>(1)</sup>	Exposure Value <sup>(2)</sup>	Risk exposure amount	Value adjustments and provisions <sup>(3)</sup>
(in EUR, %)								
IRELAND	Central governments or central banks	0	0	0	0	0	0	0
	Regional governments or local authorities	0	0	0	0	0	0	0
	Public sector entities	0	0	0	0	0	0	0
	Multilateral Development Banks	0	0	0	0	0	0	0
	International Organisations	0	0	0	0	0	0	0
	Institutions	284	284	100	0	306	306	111
	Corporates	25	25	25	0	43	43	43
	of which: SME	0	0	0	0	0	0	0
	Retail	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0
	Secured by mortgages on immovable property	0	0	0	0	0	0	0
	of which: SME	0	0	0	0	0	0	0
	Exposures in default	0	0	0	0	0	0	0
	Items associated with particularly high risk	0	0	0	0	0	0	0
	Covered bonds	0	0	0	0	0	0	0
Claims on institutions and corporates with a ST credit assessment	0	0	0	0	0	0	0	
Collective investments undertakings (CIU)	0	0	0	0	0	0	0	
Equity	0	0	0	0	0	0	0	
Other exposures	0	0	0	0	0	0	0	
<b>Standardised total<sup>(4)</sup></b>								

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

(2) Total value adjustments and provisions per country of country/quarterly includes those for securitisation exposures but includes general credit risk adjustments.



		Standardised Approach							
		As of 31/03/2024				As of 30/06/2024			
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>3</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>3</sup>
(in EUR, %)									
Consolidated data	Central governments or central banks	224	224	0		163	163	0	
	Regional governments or local authorities	32	32	0		62	62	0	
	Public sector entities	362	362	24		345	345	27	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	24,644	24,644	1,265		23,939	23,707	2,444	
	Corporates	9,427	9,427	7,119		9,225	9,356	7,077	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particular high risk	0	0	0	0	0	0	0	0
	Covered bonds	0	0	0		0	0	0	
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0		
Collective investments undertakings (CIU)	0	0	0		0	0	0		
Equity	1	1	1		1	1	1		
Other exposures	213	213	213	4	319	319	319	4	
Standardised Total <sup>2</sup>	34,208	34,208	14,244	4	34,493	34,493	14,262	4	

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

(2) Standardised Total does not include the securitisation portfolio unless the results pertain to the 2024 exercise.

(3) Only the most relevant countries are disclosed. These have been selected under the following rule: Countries of counterparties covering up to 95% of total original exposure or Top 10 countries ranked by original exposure, calculated as of last quarter.

		Standardised Approach							
		As of 31/03/2024				As of 30/06/2024			
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>3</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>3</sup>
(in EUR, %)									
UNITED KINGDOM	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	14,261	14,261	209		12,806	12,806	209	
	Corporates	1,304	1,304	1,102		1,263	1,263	1,146	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particular high risk	0	0	0	0	0	0	0	0
	Covered bonds	0	0	0		0	0	0	
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0		
Collective investments undertakings (CIU)	0	0	0		0	0	0		
Equity	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
Standardised Total <sup>2</sup>	14,261	14,261	209	0	12,806	12,806	209	0	

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

(2) Total value adjustments and provisions per country of counterparties includes those for securitisation exposures but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2024				As of 30/06/2024			
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>3</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>3</sup>
(in EUR, %)									
GERMANY	Central governments or central banks	140	140	0		99	99	0	
	Regional governments or local authorities	32	32	0		62	62	0	
	Public sector entities	244	244	0		211	211	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	4,434	4,434	503		4,092	4,092	484	
	Corporates	307	307	265		371	371	336	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particular high risk	0	0	0	0	0	0	0	0
	Covered bonds	0	0	0		0	0	0	
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0		
Collective investments undertakings (CIU)	0	0	0		0	0	0		
Equity	1	1	1		1	1	1		
Other exposures	213	213	213	4	319	319	319	4	
Standardised Total <sup>2</sup>	5,061	5,061	781	4	4,782	4,782	781	4	

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

(2) Total value adjustments and provisions per country of counterparties includes those for securitisation exposures but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2024				As of 30/06/2024			
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>3</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>3</sup>
(in EUR, %)									
UNITED STATES	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	1,447	1,447	1,082		1,404	1,404	1,040	
	Corporates	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particular high risk	0	0	0	0	0	0	0	0
	Covered bonds	0	0	0		0	0	0	
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0		
Collective investments undertakings (CIU)	0	0	0		0	0	0		
Equity	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
Standardised Total <sup>2</sup>	1,447	1,447	1,082	0	1,404	1,404	1,040	0	

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

(2) Total value adjustments and provisions per country of counterparties includes those for securitisation exposures but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2024				As of 30/06/2024			
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>3</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>3</sup>
(in EUR, %)									
FRANCE	Central governments or central banks	0	0	0		0	0	0	
	Regional governments or local authorities	0	0	0		0	0	0	
	Public sector entities	0	0	0		0	0	0	
	Multilateral Development Banks	0	0	0		0	0	0	
	International Organisations	0	0	0		0	0	0	
	Institutions	825	825	465		802	802	51	
	Corporates	1,276	1,276	1,042		1,276	1,276	892	
	of which: SME	0	0	0		0	0	0	
	Retail	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Secured by mortgages on immovable property	0	0	0		0	0	0	
	of which: SME	0	0	0		0	0	0	
	Exposures in default	0	0	0	0	0	0	0	0
	Items associated with particular high risk	0	0	0	0	0	0	0	0
	Covered bonds	0	0	0		0	0	0	
Claims on institutions and corporates with a ST credit assessment	0	0	0		0	0	0		
Collective investments undertakings (CIU)	0	0	0		0	0	0		
Equity	0	0	0		0	0	0		
Other exposures	0	0	0		0	0	0		
Standardised Total <sup>2</sup>	1,276	1,276	1,042	0	1,276	1,276	892	0	

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

(2) Total value adjustments and provisions per country of counterparties includes those for securitisation exposures but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2024				As of 30/06/2024			
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>3</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>3</sup>
NETHERLANDS		0	0	0	0	0	0	0	0
Central governments or central banks		0	0	0	0	0	0	0	0
Regional governments or local authorities		0	0	0	0	0	0	0	0
Public sector entities		28	28	0	0	27	27	0	0
Multilateral Development Banks		0	0	0	0	0	0	0	0
International Organisations		0	0	0	0	0	0	0	0
Institutions		75	75	33	0	67	67	29	0
Corporates		1,411	1,411	1,268	0	1,516	1,516	1,262	0
of which: SME		0	0	0	0	0	0	0	0
Retail		0	0	0	0	0	0	0	0
of which: SME		0	0	0	0	0	0	0	0
Secured by mortgages on immovable property		0	0	0	0	0	0	0	0
of which: SME		0	0	0	0	0	0	0	0
Exposures in default		0	0	0	0	0	0	0	0
Items associated with particularly high risk		0	0	0	0	0	0	0	0
Covered bonds		0	0	0	0	0	0	0	0
Claims on institutions and corporates with a ST credit assessment		0	0	0	0	0	0	0	0
Collective investments undertakings (CIU)		0	0	0	0	0	0	0	0
Equity		0	0	0	0	0	0	0	0
Other exposures		0	0	0	0	0	0	0	0
Standardised Total <sup>2</sup>		0	0	0	0	0	0	0	0

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

(2) Total value adjustments and provisions per country of counterparties includes those for securitisation exposures but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2024				As of 30/06/2024			
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>3</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>3</sup>
SPAIN		0	0	0	0	0	0	0	0
Central governments or central banks		0	0	0	0	0	0	0	0
Regional governments or local authorities		0	0	0	0	0	0	0	0
Public sector entities		0	0	0	0	0	0	0	0
Multilateral Development Banks		0	0	0	0	0	0	0	0
International Organisations		0	0	0	0	0	0	0	0
Institutions		258	258	265	0	268	268	268	0
Corporates		150	150	150	0	209	209	209	0
of which: SME		0	0	0	0	0	0	0	0
Retail		0	0	0	0	0	0	0	0
of which: SME		0	0	0	0	0	0	0	0
Secured by mortgages on immovable property		0	0	0	0	0	0	0	0
of which: SME		0	0	0	0	0	0	0	0
Exposures in default		0	0	0	0	0	0	0	0
Items associated with particularly high risk		0	0	0	0	0	0	0	0
Covered bonds		0	0	0	0	0	0	0	0
Claims on institutions and corporates with a ST credit assessment		0	0	0	0	0	0	0	0
Collective investments undertakings (CIU)		0	0	0	0	0	0	0	0
Equity		0	0	0	0	0	0	0	0
Other exposures		0	0	0	0	0	0	0	0
Standardised Total <sup>2</sup>		0	0	0	0	0	0	0	0

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

(2) Total value adjustments and provisions per country of counterparties includes those for securitisation exposures but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2024				As of 30/06/2024			
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>3</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>3</sup>
POLAND		0	0	0	0	0	0	0	0
Central governments or central banks		0	0	0	0	0	0	0	0
Regional governments or local authorities		0	0	0	0	0	0	0	0
Public sector entities		0	0	0	0	0	0	0	0
Multilateral Development Banks		0	0	0	0	0	0	0	0
International Organisations		0	0	0	0	0	0	0	0
Institutions		12	12	9	0	10	10	4	0
Corporates		305	305	305	0	750	651	651	0
of which: SME		0	0	0	0	0	0	0	0
Retail		0	0	0	0	0	0	0	0
of which: SME		0	0	0	0	0	0	0	0
Secured by mortgages on immovable property		0	0	0	0	0	0	0	0
of which: SME		0	0	0	0	0	0	0	0
Exposures in default		0	0	0	0	0	0	0	0
Items associated with particularly high risk		0	0	0	0	0	0	0	0
Covered bonds		0	0	0	0	0	0	0	0
Claims on institutions and corporates with a ST credit assessment		0	0	0	0	0	0	0	0
Collective investments undertakings (CIU)		0	0	0	0	0	0	0	0
Equity		0	0	0	0	0	0	0	0
Other exposures		0	0	0	0	0	0	0	0
Standardised Total <sup>2</sup>		0	0	0	0	0	0	0	0

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

(2) Total value adjustments and provisions per country of counterparties includes those for securitisation exposures but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2024				As of 30/06/2024			
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>3</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>3</sup>
ITALY		0	0	0	0	0	0	0	0
Central governments or central banks		0	0	0	0	0	0	0	0
Regional governments or local authorities		0	0	0	0	0	0	0	0
Public sector entities		0	0	0	0	0	0	0	0
Multilateral Development Banks		0	0	0	0	0	0	0	0
International Organisations		0	0	0	0	0	0	0	0
Institutions		332	332	270	0	462	462	231	0
Corporates		225	225	222	0	322	322	322	0
of which: SME		0	0	0	0	0	0	0	0
Retail		0	0	0	0	0	0	0	0
of which: SME		0	0	0	0	0	0	0	0
Secured by mortgages on immovable property		0	0	0	0	0	0	0	0
of which: SME		0	0	0	0	0	0	0	0
Exposures in default		0	0	0	0	0	0	0	0
Items associated with particularly high risk		0	0	0	0	0	0	0	0
Covered bonds		0	0	0	0	0	0	0	0
Claims on institutions and corporates with a ST credit assessment		0	0	0	0	0	0	0	0
Collective investments undertakings (CIU)		0	0	0	0	0	0	0	0
Equity		0	0	0	0	0	0	0	0
Other exposures		0	0	0	0	0	0	0	0
Standardised Total <sup>2</sup>		0	0	0	0	0	0	0	0

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

(2) Total value adjustments and provisions per country of counterparties includes those for securitisation exposures but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2024				As of 30/06/2024			
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>3</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>3</sup>
SWEDEN		0	0	0	0	0	0	0	0
Central governments or central banks		0	0	0	0	0	0	0	0
Regional governments or local authorities		0	0	0	0	0	0	0	0
Public sector entities		0	0	0	0	0	0	0	0
Multilateral Development Banks		0	0	0	0	0	0	0	0
International Organisations		0	0	0	0	0	0	0	0
Institutions		383	383	383	0	477	477	328	0
Corporates		328	328	328	0	368	368	368	0
of which: SME		0	0	0	0	0	0	0	0
Retail		0	0	0	0	0	0	0	0
of which: SME		0	0	0	0	0	0	0	0
Secured by mortgages on immovable property		0	0	0	0	0	0	0	0
of which: SME		0	0	0	0	0	0	0	0
Exposures in default		0	0	0	0	0	0	0	0
Items associated with particularly high risk		0	0	0	0	0	0	0	0
Covered bonds		0	0	0	0	0	0	0	0
Claims on institutions and corporates with a ST credit assessment		0	0	0	0	0	0	0	0
Collective investments undertakings (CIU)		0	0	0	0	0	0	0	0
Equity		0	0	0	0	0	0	0	0
Other exposures		0	0	0	0	0	0	0	0
Standardised Total <sup>2</sup>		0	0	0	0	0	0	0	0

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

(2) Total value adjustments and provisions per country of counterparties includes those for securitisation exposures but includes general credit risk adjustments.

		Standardised Approach							
		As of 31/03/2024				As of 30/06/2024			
		Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>3</sup>	Original Exposure <sup>1</sup>	Exposure Value <sup>2</sup>	Risk exposure amount	Value adjustments and provisions <sup>3</sup>
IRELAND		0	0	0	0	0	0	0	0
Central governments or central banks		0	0	0	0	0	0	0	0
Regional governments or local authorities		0	0	0	0	0	0	0	0
Public sector entities		0	0	0	0	0	0	0	0
Multilateral Development Banks		0	0	0	0	0	0	0	0
International Organisations		0	0	0	0	0	0	0	0
Institutions		544	544	208	0	389	389	153	0
Corporates		28	28	28	0	78	78	78	0
of which: SME		0	0	0	0	0	0	0	0
Retail		0	0	0	0	0	0	0	0
of which: SME		0	0	0	0	0	0	0	0
Secured by mortgages on immovable property		0	0	0	0	0	0	0	0
of which: SME		0	0	0	0	0	0	0	0
Exposures in default		0	0	0	0	0	0	0	0
Items associated with particularly high risk		0	0	0	0	0	0	0	0
Covered bonds		0	0	0	0	0	0	0	0
Claims on institutions and corporates with a ST credit assessment		0	0	0	0	0	0	0	0
Collective investments undertakings (CIU)		0	0	0	0	0	0	0	0
Equity		0	0	0	0	0	0	0	0
Other exposures		0	0	0	0	0	0	0	0
Standardised Total <sup>2</sup>		0	0	0	0	0	0	0	0

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

(2) Total value adjustments and provisions per country of counterparties includes those for securitisation exposures but includes general credit risk adjustments.

2024 EU-wide Transparency Exercise

Credit Risk - IRB Approach

Citigroup Global Markets Europe AG

		IRB Approach									
		As of 30/09/2023					As of 31/12/2023				
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions		
(min EUR, %)		Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted		
Consolidated data	Central banks and central governments	0	0	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0
	Corporates	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
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0
	Retail	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
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	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
	Retail - Other Retail - Of Which: non-SME	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										
IRB Total <sup>2</sup>			0					0			

<sup>(1)</sup> 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).

<sup>(2)</sup> IRB Total does not include the Securitisation position unlike in the results prior to the 2019 exercise.

2024 EU-wide Transparency Exercise

Credit Risk - IRB Approach

Citigroup Global Markets Europe AG

		IRB Approach									
		As of 31/03/2024					As of 30/06/2024				
		Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions	Original Exposure <sup>1</sup>	Exposure Value <sup>1</sup>	Risk exposure amount	Value adjustments and provisions		
(min EUR, %)		Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted	Of which: defaulted			
Consolidated data	Central banks and central governments	0	0	0	0	0	0	0	0	0	0
	Institutions	0	0	0	0	0	0	0	0	0	0
	Corporates	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
	Corporates - Of Which: SME	0	0	0	0	0	0	0	0	0	0
	Retail	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
	Retail - Secured on real estate property - Of Which: SME	0	0	0	0	0	0	0	0	0	0
	Retail - Secured on real estate property - Of Which: non-SME	0	0	0	0	0	0	0	0	0	0
	Retail - Qualifying Revolving	0	0	0	0	0	0	0	0	0	0
	Retail - Other Retail	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
	Retail - Other Retail - Of Which: non-SME	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											
IRB Total <sup>2</sup>			0					0			

<sup>(1)</sup> 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).

<sup>(2)</sup> IRB Total does not include the Securitisation position unlike in the results prior to the 2019 exercise.













2024 EU-wide Transparency Exercise  
General governments exposures by country of the counterparty

Citigroup Global Markets Europe AG

As of 31/12/2023

(min EUR)		Direct exposures													Risk weighted exposure amount			
Residual Maturity	Country / Region	On balance sheet				Derivatives				Off balance sheet								
		Total gross carrying amount of non-derivative financial assets	Total carrying amount of non-derivative financial assets (net of short positions)	Non-derivative financial assets by accounting portfolio				Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures						
				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	Other Central and eastern Europe countries non EEA																	
[ 0 - 3M ] [ 3M - 1Y ] [ 1Y - 2Y ] [ 2Y - 3Y ] [ 3Y - 5Y ] [ 5Y - 10Y ] [ 10Y - more ] Total	Middle East																	
[ 0 - 3M ] [ 3M - 1Y ] [ 1Y - 2Y ] [ 2Y - 3Y ] [ 3Y - 5Y ] [ 5Y - 10Y ] [ 10Y - more ] Total	Latin America and the Caribbean																	
[ 0 - 3M ] [ 3M - 1Y ] [ 1Y - 2Y ] [ 2Y - 3Y ] [ 3Y - 5Y ] [ 5Y - 10Y ] [ 10Y - more ] Total	Africa																	
[ 0 - 3M ] [ 3M - 1Y ] [ 1Y - 2Y ] [ 2Y - 3Y ] [ 3Y - 5Y ] [ 5Y - 10Y ] [ 10Y - more ] Total	Others	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0	0

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 counterparties 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 counterparties (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 counterparties (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

Regions

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

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

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

Latin America: Argentina, Belize, Bolivia, Brazil, Chile, Colombia, Costa Rica, Dominica, Dominican Republic, Ecuador, El Salvador, Grenada, Guatemala, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaragua, Panama, Paraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinidad and Tobago, Uruguay, Venezuela, Antigua And Barbuda, Aruba, Bahamas, Barbados, Cayman Islands, Cuba, French Guiana, Guadeloupe, Martinique, Puerto Rico, Saint Barthelemy, Turks And Caicos Islands, Virgin Islands (British), Virgin Islands (U.S.).

Africa: Algeria, Egypt, Morocco, South Africa, Angola, Benin, Botswana, Burkina Faso, Burundi, Cameroon, Cape Verde, Central African Republic, Chad, Comoros, Congo, The Democratic Republic Of The Congo, Côte D'Ivoire, Equatorial Guinea, Eritrea, Ethiopia, Gabon, Gambia, Ghana, Guinea, Guinea-Bissau, Kenya, Lesotho, Liberia, Madagascar, Malawi, Mali, Mauritius, Mauritania, Mozambique, Namibia, Niger, Nigeria, Rwanda, Sao Tome And Principe, Senegal, Seychelles, Sierra Leone, South Sudan, Swaziland, United Republic Of Tanzania, Togo, Uganda, Zambia, Zimbabwe and Tunisia.

(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 eGAAP











2024 EU-wide Transparency Exercise  
General governments exposures by country of the counterparty

Citigroup Global Markets Europe AG

As of 30/06/2024

Direct exposures														Risk weighted exposure amount	
On balance sheet												Off balance sheet			
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)	Non-derivative financial assets by accounting portfolio				Derivatives with positive fair value		Derivatives with negative fair value		Off-balance sheet exposures			
				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	Other Central and eastern Europe countries non EEA														
[ 0 - 3M ] [ 3M - 1Y ] [ 1Y - 2Y ] [ 2Y - 3Y ] [ 3Y - 5Y ] [ 5Y - 10Y ] [ 10Y - more ] Total	Middle East														
[ 0 - 3M ] [ 3M - 1Y ] [ 1Y - 2Y ] [ 2Y - 3Y ] [ 3Y - 5Y ] [ 5Y - 10Y ] [ 10Y - more ] Total	Latin America and the Caribbean														
[ 0 - 3M ] [ 3M - 1Y ] [ 1Y - 2Y ] [ 2Y - 3Y ] [ 3Y - 5Y ] [ 5Y - 10Y ] [ 10Y - more ] Total	Africa														
[ 0 - 3M ] [ 3M - 1Y ] [ 1Y - 2Y ] [ 2Y - 3Y ] [ 3Y - 5Y ] [ 5Y - 10Y ] [ 10Y - more ] Total	Others	0	0	0	0	0	0	0	0	0	0	0	0	0	0
		0	0	0	0	0	0	0	0	0	0	0	0	0	0

Notes and definitions

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(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".

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

Regions:

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

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

Latin America: Argentina, Belize, Bolivia, Brazil, Chile, Colombia, Costa Rica, Dominica, Dominican Republic, Ecuador, El Salvador, Grenada, Guatemala, Guyana, Haiti, Honduras, Jamaica, Mexico, Nicaragua, Panama, Paraguay, Peru, St. Kitts and Nevis, St. Lucia, St. Vincent and the Grenadines, Suriname, Trinidad and Tobago, Uruguay, Venezuela, Antigua And Barbuda, Aruba, Bahamas, Barbados, Cayman Islands, Cuba, French Guiana, Guadeloupe, Martinique, Puerto Rico, Saint Barthelemy, Turks And Caicos Islands, Virgin Islands (British), Virgin Islands (U.S.).

Africa: Algeria, Egypt, Morocco, South Africa, Angola, Benin, Botswana, Burkina Faso, Burundi, Cameroon, Cape Verde, Central African Republic, Chad, Comoros, Congo, The Democratic Republic Of The Congo, Côte D'Ivoire, Equatorial Guinea, Eritrea, Ethiopia, Gabon, Gambia, Ghana, Guinea, Guinea-Bissau, Kenya, Lesotho, Liberia, Madagascar, Malawi, Mali, Mauritius, Mauritania, Mozambique, Namibia, Niger, Nigeria, Rwanda, Sao Tome And Principe, Senegal, Seychelles, Sierra Leone, South Sudan, Swaziland, United Republic Of Tanzania, Togo, Uganda, Zambia, Zimbabwe and Tunisia.

(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 e4.

(8) Information on Non-derivative financial assets by accounting portfolio is not included for institutions applying nGAAP