

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

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



Key Metrics

| (min EUR, %) | As of 30/09/2023 | As of 31/12/2023 | As of 31/03/2024 | As of 30/06/2024 | COREP CODE | REGULATION |
|--|------------------|------------------|------------------|------------------|--|---|
| Available capital (amounts) | | | | | | |
| 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 |
| Risk exposure amounts | | | | | | |
| 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 |
| Capital ratios | | | | | | |
| 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)) | · |
| Leverage ratios | | | | | | |
| 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 |



Leverage ratio

| | (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 |
|-----|---|------------------|------------------|------------------|------------------|-----------------------|---|
| A.1 | Tier 1 capital - transitional definition | 3,668 | 4,616 | 4,620 | 4,623 | C 47.00 (r0320,c0010) | |
| A.2 | Tier 1 capital - fully phased-in definition | 3,668 | 4,616 | 4,620 | 4,623 | C 47.00 (r0310,c0010) | Article 429 of the CRR; Delegated Regulation (EU) |
| 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) | 2015/62 of 10 October 2014 amending CRR |
| 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] | |



Ebal Burshing Burshing 2024 EU-wide Transparency Exercise Capital Citigroup Global Markets Europe AG

| | | ómán 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 | (9199 EUR, %) OWN FUNDS | 3,668 | 4,616 | 4,620 | 4,623 | C 01.00 (40010,c0010) | Articles 4(118) and 72 of CFR |
| | A.1 | COMMON EQUITY TIER 1 CAPITAL (net of deductions and after applying transitional adjustments) | 3,668 | 4,616 | 4,620 | 4,623 | C 01.00 (r0020,c0010) | Article 50 of CFR |
| | A1.1 | Capital instruments eligible as CET1 Capital (including share premium and net own capital instruments) | 561 | 561 | 561 | 561 | 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 | -67 | -33 | -35 | -35 | C 01.00 (r0130,c0010) | Articles 26(1) point (c), 26(2) and 36 (1) points (a) and (i) of CRR |
| | A.1.3 | Accumulated other comprehensive income | 0 | 0 | 0 | 0 | C 01.00 (r0180,c0010) | Articles 4(100), 26(1) point (d) and 36 (1) point (l) of CFR |
| | A1.4 | Other Reserves | 3,208 | 4,120 | 4,120 | 4,120 | C 01.00 (x0200,c0010) | Articles 4(117) and 20(1) point (e) of CFR |
| _ | A.1.5 | Funds for general banking risk | 32 | 36 | 36 | 36 | C 01.00 (x0210,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 (x0230,c0010) | Article 84 of CFR |
| | A.1.7 | Adjustments to CET1 due to prudential filters | -11 | -13 | -15 | -12 | C 01.00 (x0250,c0010) | Articles 32 to 35 of and 36 (1) point (5) of CRR |
| | A.1.8 | (-) Intangible assets (including Goodwill) | -56 | -56 | 47 | -47 | C 01.00 (r0300,c0010) + C 01.00 (r0340,c0010) | Articles 4(113), 36(1) point (b) and 37 of CRR. Articles 4(115), 36(1) point (b) and 37 point (a) of CCR |
| | A.1.9 | (-) DTAs that rely on future profitability and do not arise from temporary differences net of associated DTLs | 0 | 0 | 0 | 0 | C 01.00 (x0370,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 100 of CRR |
| | A1.11 | (-) Defined benefit pension fund assets | 0 | 0 | 0 | 0 | C 01.00 (r0380,c0010) | Articles 4(109), 36(1) point (e) and 41 of CRR |
| | A1.12 | (-) Reciprocal cross holdings in CET1 Capital. | 0 | 0 | 0 | 0 | C 01.00 (r9430,c0010) | Articles 4(122), 36(1) point (g) and 44 of CRR |
| | A1.13 | (-) Excess deduction from ATI items over ATI Capital | 0 | 0 | 0 | 0 | C 01.00 (r0440,c0010) | Article 26(1) point (() of CRR |
| | A1.14 | (-) 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 (r0450,c0010) + C 01.00 (r0470,c0010) + C 01.00 (r0471,c0010)+ | Articles 4(26), 35(1) point (k) (i) and 80 to 91 of CRIF, Articles 35(1) point (k) (ii), 243(1) point (b), 244(1) point (b) and 258 of CRIF, Articles 35(1) point (b) (iii) and 279(3) of CRIF, Articles 35(1) point (b) (iv) and |
| A | A.1.14.1 | Of which: from securitisation positions (-) | 0 | 0 | 0 | 0 | C 01.00 (r0472,c0010) C 01.00 (r0460,c0010) | 133(8) of CRR and Articles 36(1) point k ₃ (v) and 155(4) of CRR. Atticles 36(1) point (k) (8), 243(1) point (b), 244(1) point (b) and 256 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 (r9480,c0010) | Articles 4(27), 36(1) point (h): 43 to 46, 49 (2) and (3) and 79 of CRR |
| | A.1.16 | (-) Deductible DTAs that rely on future profitability and arise from temporary differences | 0 | 0 | 0 | 0 | C 01.00 (r9490,c0010) | Aticies 36(1) point (c) and 38; Aricies 48(1) point (a) and 48(2) of CRR |
| | A1.17 | (-) Holdings of CET1 capital instruments of financial sector entities where the institution has a significant investment | 0 | 0 | 0 | 0 | C 01.00 (r9500,c0010) | Articles 4(27); 35(1) point (i(: 43, 45; 47; 48(1) point (b): 49(1) to (3) and 79 of CRR |
| OWN FUNDS Transitional period | A.1.18 | (-) Amount exceding the 17.65% threshold | 0 | 0 | 0 | 0 | C 01.00 (r0510,c0010) | Article 45 of CFR |
| , | A.1.18A | (-) Insufficient coverage for non-performing exposures | 0 | 0 | 0 | 0 | C 01.00 (49513,c0010) | Article 36(1), point (m) and Article 47c CRR |
| , | A.1.18B | (-) Minimum value commitment shortfalls | 0 | 0 | 0 | 0 | C 01.00 (r9514,c0010) | Article 36(1), point (r) and Article 132c(2) CRR |
| A | A.1.18C | (-) Other foreseeable tax charges | 0 | 0 | 0 | 0 | C 01.00 (r0515,c0010) | Article 36(1), point (I) CRR |
| | A1.19 | (-) Additional deductions of CET1 Capital due to Article 3 CRR | 0 | 0 | 0 | 0 | C 01.00 (r9524,c0010) | Atticle 3 CRR |
| | A1.20 | CET1 capital elements or deductions - other | 0 | 0 | 0 | 0 | C 01.00 (r0529,c0010) | |
| | A1.21 | Transitional adjustments | 0 | 0 | 0 | 0 | CA1(1.1.6+1.1.8+1.1.26) | |
| | A.1.21.1 | Transitional adjustments due to grandfathered CET1 Capital instruments (+/-) | 0 | 0 | 0 | 0 | C 01.00 (r9220,c0010) | Articles 483(1) to (3), and 484 to 487 of CRR |
| A | 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 | A.1.21.3 | Other transitional adjustments to CET1 Capital (+/-) | 0 | 0 | 0 | 0 | C 01.00 (r0520,c0010) | Articles 460 to 472, 478 and 481 of CRR |
| | A.2 | ADDITIONAL TIER 1 CAPITAL (net of deductions and after transitional adjustments) | 0 | 0 | 0 | 0 | C 01.00 (r0530,c0010) | Article G1 of CFFR |
| | A2.1 | Additional Tier 1 Capital instruments | 0 | 0 | 0 | 0 | C 01.00 (r0540,c0010) + C 01.00 (r0670,c0010) | |
| | A2.2 | (-) Excess deduction from T2 items over T2 capital | 0 | 0 | 0 | 0 | C 01.00 (19720,c0010) | |
| | A.2.3 | Other Additional Tier 1 Capital components and deductions | 0 | 0 | 0 | 0 | C 01.00 (r0650,c0010) + C 01.00 (r0700,c0010) + C 01.00 (r0710,c0010) + C 01.00 (r0740,c0010) + C 01.00 (r0744,c0010) + C 01.00 (r0748,c0010) | |
| | 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) | 3,668 | 4,616 | 4,620 | 4,623 | 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 73 of CFFR |
| | A4.1 | Tier 2 Capital instruments | 0 | 0 | 0 | 0 | C 01.00 (r0760,c0010) + C 01.00 (r0890,c0010) | |
| | A4.2 | Other Tier 2 Capital components and deductions | 0 | 0 | 0 | 0 | C 01.00 (r0910,c0010) + C 01.00 (r0920,c0010) + C 01.00 (r0900,c0010) + C 01.00 (r0940,c0010) + C 01.00 (r0950,c0010) + C 01.00 (r0955,c0010) + | |
| _ | | | _ | , | | _ | C 01.00 (49970,c0010) + C 01.00 (49974,c0010) + C 01.00 (49978,c0010) | |
| | A.4.3 | Tier 2 transitional adjustments | 0 | 0 | 0 | 0 | C 01.00 (4980,c0010) + C 01.00 (49900,c0010) + C 01.00 (49900,c0010) | |
| OWN FUNDS REQUIREMENTS | В | TOTAL RISK EXPOSURE AMOUNT | 16,752 | 19,503 | 18,414 | 16,209 | C 02.00 (r0010,c0010) | Articles 92(3), 95, 95 and 96 of CRR |
| | B.1 | Of which: Transition al adjustments included | 0 | 0 | 0 | 0 | C 05.01 (r0010,c0040) | |
| CADITAL BATIOS (V) | C.1 | COMMON EQUITY TIER 1 CAPITAL RATIO (transitional period) | 21.90% | 23.67% | 25.09% | 28.52% | GA3(1) | - |
| Transitional period | C.2 | TIER 1 CAPITAL RATIO (transitional period) | 21.90% | 23.67% | 25.09% | 28.52% | CA3 (3) | |
| | C.3 | TOTAL CAPITAL RATIO (transitional period) | 21.90% | 23.67% | 25.09% | 28.52% | CA3 (5) | - |
| Fully loaded | D | COMMON EQUITY TIER 1 CAPITAL (fully loaded) | 3,668 | 4,616 | 4,620 | 4,623 | [A1-A113-A121+MN A2+A1.13-A22- A2-4+MN A4+A22-A-43,0],0]] | - |
| Fully loaded ¹ | E | COMMON EQUITY TIER 1 CAPITAL RATIO (fully loaded) | 21.90% | 23.67% | 25.09% | 28.52% | (brivis-gri) | - |
| | F | Adjustments to CET1 due to IFRS 9 transitional arrangements | 0 | 0 | 0 | 0 | C 05.01 (r9440,c0010) | |
| Memo Items | F | Adjustments to AT1 due to IFRS 9 transitional arrangements | 0 | 0 | 0 | 0 | C 05.01 (r0440,c0020) | |
| | F | Adjustments to 12 due to IFRS 9 transitional arrangements | 0 | 0 | 0 | 0 | C 05.01 (r0440,c0030) | <u> </u> |
| | F | Adjustments included in RWAs due to IFRS 9 transitional arrangements | 0 | 0 | 0 | 0 | C 05.01 (r0440,c0040) | |

⁽¹⁾The fully loaded CETs rade is an estimate calculated based on bank's supervisory reporting. Therefore, any capital instruments that are not eligible from a negalatory point of view at the reporting data are not taken into account in this calculation.
Fully loaded CETs capital radio estimation is based on the formulae stated in column "COREP CODE"—please note that this might had to differences to fully loaded CETs capital radio spublished by the participating basis e.g. in their Pillar 3 disclosure



Overview of Risk exposure amounts

| | | RWAs | | | |
|--|------------------|------------------|------------------|------------------|--|
| (min EUR, %) | As of 30/09/2023 | As of 31/12/2023 | As of 31/03/2024 | As of 30/06/2024 | COREP CODE |
| Credit risk (excluding CCR and Securitisations) ¹ | 639 | 641 | 728 | 657 | C 02.09 (n0440, c0019) (-C 07.00 (n0690, c12205, s601) + C 07.00 (n0110, c12205, s601) + C 07.700 (n0130, c0220, s601) + C 08.001 (n0400, c0260, s602) + C 08.00 (n0470, c0260, s602) + C 08.00 (n0470, c0260, s602) + C 08.00 (n0470, c0260, s602) + C 08.001 (n0400, s602) |
| 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, c0280, s002) + C 08.01 (r0050, c0280, s002) + C 08.01 (r0060, c0280, 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 (n420, c0010) |
| Counterparty credit risk (CCR, excluding CVA) [†] | 9,712 | 10,549 | 9,933 | 9,806 | C 07.00 (10090, c0220, s001) + C 07.00 (10110, c0220, s001) + C 07.00 (10130, c0220, s001) + C 08.01 (10040, c0280, s002) + C 08.01 (10040, s00280, s002) + C 08.01 (10040, s00280, s002) |
| Credit valuation adjustment - CVA | 3,079 | 3,738 | 3,489 | 3,286 | C 02.00 (r0840, 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 (6010, C0601)*12.5*C 20.00 (6010,c0450)*12.5*MAX(C 24.00(6010,c0090),C 24.00(6010,c0100),C 24.00(6010,c0100)*12.5 |
| Large exposures in the trading book | 0 | 0 | 0 | 0 | C 02.00 (r0880, 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 (r0000, 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 | |

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

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.



Market Risk

Citigroup Global Markets Europe AG

| | SA | | | | | | 4 | | | | | | | | | IM | | | | | | _ |
|--|----------------------------|----------------------------|---|--------------------------|--|--------------------------------|--------------------------------|--------------------------------------|---------------|--------------------------------|-----------------|----------------------------------|---|---------------------|--|-------------------------------|--------------------------------|-----------------|---------------|--------------------------------|-----------------|----------------------------------|
| | | | VaR (Memorano | fum item) | STRESSED Var (| | | TAL DEFAULT AND SK CAPITAL CHARGE | ALL PRICE RIS | KS CAPITAL CH | ARGE FOR CTP | | VaR (Memora | ndum item) | STRESSED Var (M | emorandum item) | | | ALL PRICE RIS | KS CAPITAL CHA | ARGE FOR CTP | |
| (min EUR) | TOTAL RISK EXPOSURE AMOUNT | TOTAL RISK EXPOSURE AMOUNT | MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg) | PREVIOUS DAY (VaRt-1) | MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVaRavg) | LATEST AVAILABLE (SVaRt- 1) | 12 WEEKS AVERAGE MEASURE | LAST MEASURE | FLOOR | 12 WEEKS AVERAGE MEASURE | LAST MEASURE | TOTAL RISK EXPOSURE AMOUNT | MULTIPLICATION FACTOR (mc) x AVERAGE OF PREVIOUS 60 WORKING DAYS (VaRavg) | PREVIOUS DAY (VaRt- | MULTIPLICATION FACTOR (ms) x AVERAGE OF PREVIOUS 60 WORKING DAYS (SVARAVE) | LATEST AVAILABLE (SVaRt-1) | 12 WEEKS AVERAGE MEASURE | LAST MEASURE | FLOOR | 12 WEEKS AVERAGE MEASURE | LAST MEASURE | TOTAL RISK EXPOSURE AMOUNT |
| | As of 30/09/2023 | As of 31/12/2023 | | | | As of 30/ | 09/2023 | | | | | | | | | As of 31/1: | 2/2023 | | | | | |
| Traded Debt Instruments | 760 | 146 | 11 | 3 | 36 | 12 | | | | | | | 28 | 9 | 103 | 32 | | | | | | |
| Of which: General risk Of which: Specific risk | 144 615 | 146 | 11 | 3 | 36 | 12 | | | | | | | 28 | 9 | 103 | 32 | | | | | | 1 |
| Of which: Specific risk Equities | 615 | 0 | 24 | 10 | 72 | 26 | | | | | | | 47 | 14 | 176 | 48 | | | | | | 1 |
| Of which: General risk | 0 | 0 | 24 | 10 | 72 | 26 | | | | | | | 47 | 14 | 176 | 48 | | | | | | 1 |
| Of which: Specific risk | 0 | 0 | 0 | 0 | 0 | 0 | | | | | | | 0 | 0 | 0 | 0 | | | | | | 1 |
| oreign exchange risk | 255 | 610 | 2 | 0 | 9 | 2 | | | | | | | 3 | 1 | 10 | 3 | | | | | | 1 |
| Commodities risk | 56 | 0 | 3 | 2 | 8 | 5 | | | | | | | 11 | 3 | 20 | 6 | | | | | | |
| otal | 1,070 | 756 | 23 | 9 | 72 | 26 | 0 | 0 | 0 | 0 | 0 | 1,192 | 47 | 14 | 180 | 53 | 1 | 1 | 0 | 0 | 0 | 2,852 |
| | As of 31/03/2024 | As of 30/06/2024 | | | | As of 31/ | 03/2024 | | | | | | | | | As of 30/0 | 6/2024 | | | | | |
| Fraded 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 | | | | | | 1 |
| 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 Otal | 250 | 244 | 9 50 | 2 11 | 21 171 | 37 | 1 | 1 | 0 | 0 | 0 | 2.782 | 10 20 | 2 | 20 56 | 5 10 | 1 | 1 | 0 | 0 | 0 | 963 |

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) CRRJ, which instead are included in the RWA OV1 template.

European Banking 2024 EU-wide Transparency Exercise Credit Risk - Standardised Approach

| | | | | | Standardised Ap | proach | | | | | |
|-------------------|--|--------------------------------|-----------------------------|----------------------|---|--------------------------------|-----------------------------|----------------------|----------------------------------|--|--|
| | | | As of 30/09/2 | 023 | | As of 31/12/2023 | | | | | |
| | model 9 NA | Original Esposure ^s | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ⁴ | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions | | |
| | Central governments or central banks | 1.167 | 1.167 | 0 | | 637 | 637 | 4 | | | |
| | Regional dovernments or local authorities | 40 | 40 | | | 43 | 43 | | | | |
| | Public sector entities | 562 | 562 | 37 | | 454 | 484 | 35 | | | |
| | Multilateral Development Banks | 0 | 0 | 0 | | 0 | 0 | 0 | | | |
| | International Organisations | 0 | 0 | 0 | | 0 | 0 | 0 | | | |
| | Institutions | 14,750 | 14,750 | 2,824 | | 21,281 | 21,281 | 2,999 | | | |
| | Corporates | 17,338 | 17,338 | 7,056 | | 9,843 | 9,843 | 7,723 | | | |
| | of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | | | |
| | Retail | 0 | 0 | 0 | | 0 | 0 | 0 | | | |
| Consolidated data | of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | | | |
| Jonisonautea auta | Secured by mortalates on immovable property | 9 | | 0 | | ٥ | 0 | | | | |
| | of which: SME | | | 0 | | | 0 | | | | |
| | Exposures in default | | | 35 | 0 | | | | | | |
| | Items associated with particularly high risk | | 24 | 30 | | 3 | 3 | 4 | | | |
| | Covered bonds Claims on institutions and corporates with a ST credit assessment | | | | | , a | | | | | |
| | Collective investments undertakings (CIU) | | | | | , a | | | | | |
| | Councine investments undertainnes (Cital | i i | 1 | 1 | | , | 1 | 1 | | | |
| | Other exposures | 270 | 278 | 278 | | 233 | 233 | 233 | | | |
| | Standardised Total ² | 34,360 | 34.160 | 10.232 | | 32.526 | 32,526 | 11.000 | | | |

| | | | | | Standardised Ap | oroach | | | | | |
|----------------|---|---|-----------------------------|----------------------|---|--------------------------------|-----------------------------|----------------------|---|--|--|
| | | | As of 30/09/2 | 123 | | As of 31/12/2023 | | | | | |
| | (minSUR, %) | Original Exposure ^a | Esposure Value ¹ | Pisk 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 | 0 | 0 | 0 | | 0 | 0 | | | | |
| | Resional sovernments or local authorities Public sector entities | 0 | | 0 | | | 0 | | | | |
| | Multilateral Development Banks | | | 0 | | | 0 | | | | |
| | International Organisations | 0 | 0 | 0 | | 0 | 0 | 0 | | | |
| | Institutions | 0 | 0 | 0 | | 10,718 | 10,718 | 214 | | | |
| | Corporates | 11,681 | 11,681 | 1,874 | | 3,027 | 3,027 | 1,540 | | | |
| | of which: SME Betail | | | 0 | | | 0 | | | | |
| | of which: SME | | | 0 | | | 0 | | | | |
| UNITED KINGDOM | 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 | | |
| | Items associated with particularly high risk Covered bonds | | | 0 | | | 0 | | | | |
| | Claims on institutions and corporates with a ST credit assessment | | o o | 0 | | · · | 0 | · | | | |
| | Collective investments undertakings (CRI) | | | 0 | | | 0 | | | | |
| | Equity | 0 | 0 | 0 | | 0 | 0 | 0 | | | |
| | Other exposures | 0 | | 0 | | 0 | 0 | | | | |
| | Standardised Total ² | ⁽⁴⁾ Original exposure, unlike Exposure value, is n | | | 0 | | | | | | |

| | | | | | Standardised Ap | proach | | | | | |
|----------|--|--------------------------------|-----------------------------------|----------------------|---|--------------------------------|-----------------------------|----------------------|---|--|--|
| | | | As of 50/09/2023 As of 31/12/2023 | | | | | | | | |
| | (minSUR, N) | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ⁴ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | | |
| | Central governments or central banks | 260 | 202 | 0 | | 557 | 557 | 0 | | | |
| | Regional governments or local authorities | 40 | 40 | 0 | | 43 | 43 | | | | |
| | Public sector entities | 376 | 378 | 0 | | 320 | 310 | 0 | | | |
| | Multilateral Development Banks | 0 | 0 | 0 | | 0 | 0 | 0 | | | |
| | International Organisations | 0 | 0 | 0 | | 0 | 0 | 0 | | | |
| | Institutions | 8,559 | 8,559 | 641 | | 4,415 | 4,415 | 584 | | | |
| | Corporates | 472 | 472 | 426 | | 421 | 421 | 377 | | | |
| | of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | | | |
| | Retail | 0 | 0 | 0 | | 0 | 0 | 0 | | | |
| GERMANY | of which: SME | 0 | | 0 | | | 0 | | | | |
| OLIN DUT | Secured by morbiales on immovable property | | | | | | 0 | | | | |
| | of which: SME | | | | | | | | | | |
| | Exposures in default | | | | 0 | | 0 | | U | | |
| | Items associated with particularly high risk Covered bonds | | | | | ů, | | | | | |
| | Covered bonds Claims on institutions and corporates with a ST credit assessment | 0 | | | | ů | | | | | |
| | Collective investments undertakings (CRII) | | | 0 | | | | | | | |
| | Equity | 1 | 1 | 1 | | 1 | 1 | 1 | | | |
| | Other exposures | 276 | 278 | 278 | | 233 | 233 | 233 | | | |
| | Planetarius Total | | | | | | | | | | |

| | | | | | Standardised Ap | proach | | | |
|---------------|---|--------------------------------|-----------------------------|----------------------|---|--------------------------------|----------------|----------------------|---|
| | | | As of 30/09/2 | 023 | | | As of 31 | 12/2023 | |
| | (min EUR, No | Original Exposure ¹ | Esposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value | Risk exposure amount | Value adjustments and provisions ² |
| | 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 | 9 | | | | | 0 | | |
| | Multilateral Development Banks International Organizations | 0 | | | | | 0 | | |
| | Institutions | 3.259 | 3,259 | 1.087 | | 3,330 | 3.330 | 1.206 | |
| | Corporates | | | 4 | | | 0 | | |
| | of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Retail | 0 | 0 | 0 | | 0 | 0 | 0 | |
| UNITED STATES | of which: SME | | | 0 | | | 0 | | |
| | Secured by mortifales on immovable property of which: SME | 0 | | 0 | | | 0 | | |
| | Exposures in default | , | · | | 0 | ů. | 0 | · | 0 |
| | Items associated with particularly high risk | 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 (CRII) | 0 | | 0 | | | 0 | | |
| | Coulty Other exposures | | | | | | | | |
| | Other exposures Standardised Total ² | j | | | | | | | |

| | | (2) Total value adjustments and provisions per o | country of counterparty excludes th | ose for securitisation exposures but | t includes general credit risk adjust | reets. | | | | | |
|--------|--|--|-------------------------------------|--------------------------------------|---|--------------------------------|-----------------------------|----------------------|---|--|--|
| | | | | | Standardised Ap | proach | | | | | |
| | | | As of 30/09/2 | 023 | | As of 31/12/2023 | | | | | |
| | | Original Exposure ^s | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ² | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | | |
| | (minEUR, %) | | | | | | | | | | |
| | Central dovernments or central banks Regional governments or local authorities | | | | | 2 | 2 | | | | |
| | Public sector entities | | | 0 | | | | | | | |
| | Multilateral Development Banks | 0 | 0 | 0 | | 0 | 0 | 0 | | | |
| | International Organisations | 0 | 0 | 0 | | 0 | 0 | 0 | | | |
| | Institutions | 912 | 912 | 58 | | 895 | 896 | 55 | | | |
| | Corporates | 1,168 | 1,168 | 971 | | 1,554 | 1,554 | 1,232 | | | |
| | of which: SME | 0 | | 0 | | | 0 | | | | |
| | Retail | 0 | | 0 | | | 0 | | | | |
| FRANCE | of which: SME | | | | | | | | | | |
| | Secured by mortglages on immovable property of which: SME | | | | | | | | | | |
| | Exposures in default | | | 0 | 0 | | 0 | | | | |
| | Items associated with particularly high risk | | | 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 | | | |
| I | Collective investments undertakings (CRX) | 0 | 0 | 0 | | 0 | 0 | 0 | | | |
| I | Equity | | 0 | 0 | | 0 | 0 | 0 | | | |
| | Other exposures | 0 | 0 | | | | 0 | 0 | | | |
| | Standardised Total ² | | | | 0 | | | | | | |

| | | | | | Standardised Ap | proach | | | |
|-------------|--|---|---|--|---|--|--|---|---|
| | | | As of 30/09/2 | 023 | | | As of 31. | 12/2023 | |
| | (min EUR, No | Original Exposure ^s | Esposure Value ⁴ | Flak exposure amount | Value adjustments and provisions ² | Original Exposure ⁴ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² |
| NETHERLANDS | Central Assessments or control tasks Assessment of the control of | 0 70 70 0 1,731 1,731 0 0 0 0 0 0 0 | 0 0 78 0 47 1,311 0 0 0 0 0 | 0 0 15: 0 0 23: 1,146: 0 0 0 0 0 0 | 0 | 0 0 70 0 55 1,587 0 0 0 0 0 0 | 0 0 70 0 55 2,587 0 0 0 0 | 0 0 14 25 25 1.775 0 0 0 0 | |
| | Other exposures Standardised Total ³ | | - | | 0 | | | - | |

| | | | | | Standardised Ap | proach | | | |
|-------|---|--------------------------------|-----------------------------|-----------------------|---|--------------------------------|-----------------------------|----------------------|---|
| | | | As of 30/09/2 | 023 | | | As of 31. | 12/2023 | |
| | | Original Exposure ¹ | Exposure Value ⁴ | Flisk exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² |
| | (minEER, 66) Central sovernments or central banks | 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 | 0 706 | | 0 346 | | | 0 | 200 | |
| | Institutions | 706 | 708 173 | 346 173 | | 576 175 | 576 175 | 280 | |
| | Corporates of which: SME | 1/2 | 1/3 | 1/3 | | 1/5 | 1/5 | 1/5 | |
| | Retail. | 0 | | 0 | | | 0 | | |
| | of which: SME | | | 0 | | | 0 | | |
| SPAIN | Secured by morbialists on immovable property | 0 | | 0 | | 0 | 0 | 0 | |
| | of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Exposures in default | 0 | 0 | 0 | 0 | 0 | 0 | 0 | |
| | Items associated with particularly high risk | 8 | | 11 | | 3 | 3 | 4 | |
| | Covered bonds | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Claims on institutions and corporates with a ST credit assessment | 0 | | 0 | | | 0 | | |
| | Collective investments undertakings (CRII) | 0 | | | | | | | |
| | Equity Other exposures | 0 | | | | | | | |
| | Other exposures Standardised Total | · | 0 | | | | | | |

| | | | | | Standardised Ap | nmach | | | | |
|--------|---|--------------------------------|-----------------------------|----------------------|---|--------------------------------|-----------------------------|----------------------|---|--|
| | | | | | Julianana | prosen | | | | |
| | | | As of 30/09/2 | 023 | | | As of 31 | As of 31/12/2023 | | |
| | IndeEAR, No | Original Exposure ^a | Esposure Value ¹ | fisk 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 | 0 | 0 | 0 | | 0 | 0 | ۰ | | |
| | Resional sovernments or local authorities | 0 | | 0 | | | 0 | | | |
| | Public sector entities Multilateral Development Banks | | | | | | 0 | | | |
| | International Organisations | | | 0 | | | 0 | | | |
| | Institutions | 22 | 22 | 9 | | 17 | 17 | 7 | | |
| | Corporates | 254 | 254 | 254 | | 421 | 421 | 421 | | |
| | of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | | |
| | Retait | 0 | | 0 | | 0 | 0 | | | |
| POLAND | of which: SME | 0 | | | | | 0 | | | |
| | Secured by mortilisies on immovable property of which: SME | | | | | | 0 | | | |
| | of which: SME Exposures in default | | | 0 | | | 0 | | | |
| | Items associated with particularly high risk | 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 | | | |
| | Equity | 0 | 0 | 0 | | 0 | 0 | | | |
| | Other exposures | | | | | | | | | |
| | Standardised Total | | | | 0 | | | | 0 | |

| | | | | | Standardised Ap | proach | | | |
|--------|--|--------------------------------|----------------|----------------------|---|--------------------------------|----------------|----------------------|---|
| | | | As of 30/09/2 | 023 | | | As of 31. | 12/2023 | |
| | (minSUR, %) | Original Exposure ¹ | Exposure Value | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value | Risk exposure amount | Value adjustments and provisions ² |
| | Central governments or central banks | 47 | 47 | | | D | 42 | | |
| | Regional governments or local authorities | | | 0 | | | | | |
| | Public sector entities | | | 0 | | | | | |
| | Multilateral Development Banks | | | 0 | | | 0 | | |
| | International Organisations | 0 | | 0 | | 0 | 0 | 0 | |
| | Institutions | 367 | 367 | 287 | | 344 | 344 | 275 | |
| | Corporates | 165 | 165 | 158 | | 167 | 167 | 160 | |
| | of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Retail | 0 | 0 | 0 | | 0 | 0 | 0 | |
| ITALY | of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | |
| 117421 | Secured by mortalises on immovable property | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | of which: SME | 0 | | 0 | | | 0 | | |
| | Exposures in default | | | | | | | | |
| | Items associated with particularly high risk | | | | | | | | |
| | Covered bonds | | | | | | | | |
| | Claims on institutions and corporates with a ST credit assessment Collective investments undertakings (CRR) | | | 0 | | | 0 | | |
| | Collective investments undertakinas (CIU) Southr | | | | | ů | 0 | | |
| | Cher exposures | | | | | ů | 0 | | |
| | Other esposites | | | | ^ | | | | |

| | | (2) rotal table augustiants and provincing in C | ,,, | | | | | | |
|---------|--|---|-----------------------------|----------------------|---|--------------------------------|-----------------------------|----------------------|---|
| | | | | | Standardised Ap | proach | | | |
| | | | As of 30/09/2 | 023 | | | As of 31 | /12/2023 | |
| | | Original Exposure ¹ | Esposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ³ | Risk exposure amount | Value adjustments as provisions ² |
| | (minEUR, %) | | | | | | | | |
| | Central sovernments or central banks | | | 0 | | | 0 | | |
| | Regional governments or local authorities | 10 | 10 | 0 | | | 0 | | |
| | Public sector entities Multilateral Development Banks | 10 | | | | 2 | | | |
| | International Organizations | | | 0 | | | 0 | | |
| | Institutions | 90 | 90 | 18 | | 37 | 37 | 7 | |
| | Corporates | 527 | 527 | 527 | | 627 | 627 | 627 | |
| | of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Retail | 0 | 0 | 0 | | 0 | 0 | 0 | |
| SWEDEN | of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | |
| SWLDLIN | Secured by morbiasies on immovable property | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | of which: SME | 0 | | 0 | | | 0 | 0 | |
| | Exposures in defautt | | | 0 | 0 | | | | |
| | Items associated with particularly high risk | | | 0 | | | 0 | | |
| | Covered bonds Claims on institutions and corporates with a ST credit assessment | | | 0 | | | 0 | | |
| | Collective investments undertakings (CIU) | | | 0 | | | 0 | | |
| | Counces investments undertaionas (Citi) Equilor | | | | | ů | 0 | | |
| | Other exposures | | | 0 | | | 0 | | |
| | Standardised Total ² | | | | 0 | | | | |

| | | (2) Total value adjustments and provisions per o | ountry of counterparty excludes th | ose for securitisation exposures but | includes general creditrisk adjust | ments. | | | |
|---------|--|---|--|--|---|---|---|--|---|
| | | | | | Standardised Ap | proach | | | |
| | | | As of 30/09/2 | 023 | | | As of 31 | 12/2023 | |
| | (min EUS, N) | Original Exposure ¹ | Esposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ³ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² |
| IRELAND | Contral commons or some larges seated above seated above seated above seated above seated above seated above seated seated above seated | 0 0 0 200 200 0 0 0 0 0 0 0 0 | 0 0 0 2846 25- 0 0 0 0 0 0 | 0 0 0 100 150 0 0 0 0 0 | 0 | 0 0 0 3655 41 41 0 0 0 0 0 0 | 0 0 0 0 3555 41 0 0 0 0 0 0 0 | 0 0 0 111 41 0 0 0 0 | |
| | Other exposures Standardised Total | | · · | | 0 | Ü | | | |

2024 EU-wide Transparency Exercise Credit Risk - Standardised Approach

| | | Standardised Approach | | | | | | | | | | |
|-------------------|---|--|--|--|----------------------------------|--|---|--|----------------------------------|--|--|--|
| | | | As of 31/ | 03/2024 | | | As of 30/ | 06/2024 | | | | |
| | (min EUR, NJ) | Original Exposure ² | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions | Original Exposure ³ | Exposure Value ^L | Risk exposure amount | Value adjustments and previsions | | | |
| Consolidated data | Control description of control stack Application of control services of control services Application of control services Application of control services Control services Application of control | 224 562 0 0 25,554 9,427 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 224 22 32 32 32 32,654 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 0 24 0 24 0 24 0 24 0 24 0 24 0 24 0 | 0 | 183 60 60 60 60 60 60 60 60 60 60 60 60 60 | 1811 50 - 50 - 50 - 50 - 50 - 50 - 50 - 50 - | 8 0 27 27 27 27 28 28 28 28 28 28 28 28 28 28 28 28 28 | | | | |

| | | | | | Standardis | ed Approach | | | |
|--|--|--|---|---|---|--|---|---|---|
| | | | As of 31 | 03/2024 | | | As of 30 | 106/2024 | |
| | (min EUR, Nr) | Original Exposure ⁵ | Exposure Value ¹ | Rhik exposure amount | Value adjustments and provisions ² | Original Exposure ⁴ | Exposure Value ⁶ | Risk exposure amount | Value adjustments and provisions ² |
| Construction of the Constr | intra basis Banks Banks I I I I I I I I I I I I I | 0 0 0 14,731 3,706 0 0 0 0 0 0 0 0 0 0 0 0 | 6 0 0 0 0 24,281 3,296 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 0 0 0 2005 2,2005 0 0 0 0 0 0 0 | · | 0 0 0 0 22,983 0 0 0 0 0 0 0 0 | 0 0 0 0 12,7,006 0 0 0 0 0 0 0 | 0 0 0 0 2250 1,546 0 0 0 0 0 0 0 0 0 0 | |

| | | | | | Appearance of the Parish Control | | | | |
|---------|--|---|--|---|---|--|--|--|---|
| | | | | | Standardise | ed Approach | | | |
| | | | As of 31 | 03/2024 | | | As of 30 | 06/2024 | |
| | (relo DJR, %) | Original Exposure ^b | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ⁶ | Exposure Value ⁴ | Risk exposure amount | Value adjustments and provisions ² |
| GERMANY | Control amountment or criminal lands Administration of the control | 1400 202 2444 0 0 4,524 207 0 0 0 0 0 0 0 0 0 0 0 0 1 1 1 1 1 1 1 | 140 52 244 6 0 4,424 307 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | | 99 55 211 0 0 0 3,892 371 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 99 50 211 0 0 3,802 271 0 0 0 0 0 0 0 0 0 0 0 0 0 1 1 333 | 0 0 0 0 0 0 434 434 0 0 0 0 0 0 0 0 0 0 | |
| | Standardised Total ² | | | | | | | | 0 |

| | | | | | Standardis | ed Approach | | | |
|---------------|--|--|--|---|---|--|---|--|---|
| | | | As of 31 | 03/2024 | | | As of 30 | 106/2024 | |
| | steln EUR. No | Original Exposure ^b | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² |
| UNITED STATES | Coming processors or extended under Administration of the adminis | 0 0 0 3.447 0 0 0 0 0 0 0 0 | 0 0 0 3,447 0 0 0 0 0 0 0 0 0 0 | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | | 0 0 0 0 3,464 0 0 0 0 0 0 0 0 0 | 0 0 3,004 0 0 0 0 0 0 0 0 0 0 0 0 | 0 0 0 1.260 0 0 0 0 0 0 0 0 0 0 | .0 |

| | | (2) Total value adjustments and pro | ovisions per country of counterparty | excludes those for securitisation e | sposures but includes general cred | itriskadjustments. | | | |
|--------|--|---|---|--|---|---|--|--|---|
| | | | | | Standardis | ed Approach | | | |
| | | | As of 31/ | 03/2024 | | | As of 30 | 1/06/2024 | |
| | | 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 | Gardina commencia del Carlo Carlo Gardina commencia del Carlo Falla con estido estado Falla con estado estado estado Falla con estado | 3 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | E 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | ٥ | 3 0 0 0 0 4455 1.179 0 0 0 0 0 | 1.00 m m m m m m m m m m m m m m m m m m | 0 0 0 0 0 11 12 12 13 10 0 0 0 0 0 | |
| in . | Standardised Total ² | | | | ۰ | | | | |

| Average Aver | | | | | | | | | | |
|--|-------------|--|---|-----------------------------|----------------------|------------|--------------------------------|---|----------------------|--|
| Original Commonwhite Section Department Value Department Value | | | | | | Standardis | ed Approach | | | |
| Department Dep | | | | | 03/2024 | | | As of 30 | 06/2024 | |
| Control commonweal or established Control | | (min DP NA | Original Exposure ^b | Exposure Value ¹ | Risk exposure amount | | Original Exposure ¹ | Exposure Value ⁶ | Risk exposure amount | |
| | NETHERLANDS | Control Association of an information of an info | 0 0 28 0 0 75 1,431 0 0 0 0 0 0 | | | | | 0 0 27 2 1,234 0 0 0 0 0 0 0 | | |

| New of 1970-1972-1974 New of 1970-1974-1974 New of 1970-1974-1974-1974 New of 1970-1974-1974-1974 New of 1970-1974-1974-1974-1974-1974-1974-1974-1974 | | | (2) Total value adjustments and pro | ovisions per country of counterparty | excludes those for securitisation e | oposures but includes general cred | itrisk adjustments. | | | |
|--|-------|--|-------------------------------------|--------------------------------------|-------------------------------------|------------------------------------|--------------------------------|-----------------------------|----------------------|--|
| Compare Comp | | | | | | Standardis | ed Approach | | | |
| Comparation | | | | As of 31/ | 03/2024 | | | As of 30 | /06/2024 | |
| Name | | IntelDAR, No | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | | Original Exposure ¹ | Exposure Value ¹ | Risk exposure amount | |
| Standardsed Total 9 | SPAIN | Control assessment or control banks Partical assessment or control banks Partical assessment or control banks Partical control assessment Partical assessment banks Interdiscont Interdisco | | | | ۰ | | | | |

| Control descriments or carbol Relativa di concentrate le loci di Poble sector controle Militari di confessionati della Militari di confessionati della | | | | | Standardise | ed Approach | | | |
|--|--|---|---|---|---|---|---|--|---|
| Regional governments or local as Public sector entities Multilateral Development Banks | | | As of 31 | 03/2024 | | | As of 30 | /06/2024 | |
| Regional governments or local as Public sector entities Mutiliateral Development Banks | (min EUR, No.) | Original Exposure ² | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ⁴ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² |
| Home and Constitution of Const | ser central salessa. The foliation of t | 0 0 0 0 122 523 0 0 0 0 0 0 0 0 0 | 0 0 0 0 122 525 0 0 0 0 0 0 0 0 0 | 0 0 0 0 5 525 0 0 0 0 0 0 0 | ۰ | 0 0 0 10 750 0 0 0 0 0 | 0 0 0 0 0 120 611 0 0 0 0 0 0 0 0 | 0 0 0 0 4 633 0 0 0 0 0 0 | o |

| | | | | | Standardis | ed Approach | | | |
|-------|---|--------------------------------|----------------|----------------------|---|--------------------------------|----------------|----------------------|---|
| | | | | 63/2024 | | | As of 30: | 06/2024 | |
| | | Original Exposure ¹ | Exposure Value | Rhik exposure amount | Value adjustments and provisions ² | Original Exposure ¹ | Exposure Value | Risk exposure amount | Value adjustments and provisions ² |
| | (min EUR, %) Central severements or central banks | 65 | 66 | | | 35 | 35 | | |
| | Regional governments or local authorities | | | | | | | 0 | |
| | Public sector entities | | 0 | 0 | | 0 | | 0 | |
| | Multilateral Development Banks | | 0 | 0 | | | | 0 | |
| | International Organisations | | 0 | 0 | | 0 | 0 | 0 | |
| | Institutions | 332 | 332 | 270 | | 462 | 462 | 231 | |
| | Corporates | 225 | 225 | 222 | | 132 | 132 | 127 | |
| | of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Retail | 0 | 0 | 0 | | 0 | 0 | 0 | |
| ITALY | of which: SME | ۰ | 0 | | | 0 | 0 | 0 | |
| | Secured by mortalistics on immovable property | 9 | | | | 0 | | | |
| | of which: SME Exposures in default | °. | 0 | | | 0 | | | |
| | Exposures in default Nems associated with particularly high risk | | 0 | | | 0 | | 0 | |
| | Covered bonds | ė. | | | | | | | |
| | Claims on institutions and corporates with a ST credit assessment | | 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 | |
| | Planed and lead Tabul ² | | | | | | | | |

| | | | | | Standardis | ed Approach | | | |
|--------|---|--------------------------------|-----------------------------|----------------------|---|--------------------------------|-----------------------------|----------------------|---|
| | | | As of 31 | 03/2024 | | | As of 30: | 06/2024 | |
| | | Original Exposure ⁵ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² | Original Exposure ⁴ | Exposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² |
| | (min EUR, %) Central dovernments or central banks | ۰ | 0 | 0 | | 0 | | 0 | |
| | Regional governments or local authorities | 0 | 0 | 0 | | 0 | 0 | | |
| | Public sector entities Multilateral Development Bunks | | | 1 | | | | 1 | |
| | International Organisations | o o | | 0 | | | | | |
| | Institutions | 383 | 383 | 77 | | 97 | 97 | 19 | |
| | Corporates | 536 | 536 | 536 | | 368 | 368 | 368 | |
| | of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | |
| | Retail | 0 | 0 | 0 | | 0 | 0 | 0 | |
| SWEDEN | of which: SME | 0 | 0 | 0 | | 0 | 0 | 0 | |
| OHEDEN | Secured by mortstastes on immovable property | | 0 | 0 | | 0 | 0 | 0 | |
| | of which: SME Exposures in default | | | 0 | | | | | |
| | Exposures in default Hems associated with particularly high risk | | | 0 | | 0 | | | |
| | Covered bonds | | 0 | 0 | | 0 | | 0 | |
| | Claims on institutions and corporates with a ST credit assessment | o o | | 0 | | | | | |
| 1 | Collective investments undertakinds (CIU) | | 0 | 0 | | 0 | | 0 | |
| 1 | Equity | | 0 | 0 | | 0 | 0 | 0 | |
| | Other exposures | | 0 | 0 | | ٥ | 0 | 0 | |
| 1 | Characteristical Tenus | | | | | | | | |

| | | (2) Total value adjustments and pr | ovisions per country of counterparty | excludes those for securitisation of | exposures our includes general cred | itriskadjustments. | | | |
|---------|--|---|---|---|---|--|---|---|---|
| | | | | | Standardise | ed Approach | | | |
| | | | As of 31 | 03/2024 | | | As of 30 | /06/2024 | |
| | (mis DUR, N) | Original Exposure ¹ | Exposure Value ¹ | Risk esposure amount | Value adjustments and provisions ² | Original Expenses ⁶ | Esposure Value ¹ | Risk exposure amount | Value adjustments and provisions ² |
| IRELAND | Control consenses of the Control Contr | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | 0 0 0 0 0 26 26 0 0 0 0 0 0 0 0 0 0 0 0 | 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 0 | ۰ | 0 0 0 0 380 75 75 0 0 0 0 0 | 0 0 0 330 75 75 0 0 0 | 0 0 0 1337 75 0 0 0 0 0 0 | 0 |
| | Standardised Total ² | | | | | | | | |



Credit Risk - IRB Approach

| | | | | | | | IRB Ap | proach | | | | | |
|-------------------|--|--------|--------------------------|--------------------|------------|------------------------|----------------------|----------|------------------------|----------------------|------------|------------------------|----------------------|
| | | | | As of 30 | /09/2023 | | | | | As of 31 | /12/2023 | | |
| | | Origir | al Exposure ¹ | Exposure | Risk expos | sure amount | Value adjustments | Original | Exposure ¹ | Exposure | Risk expos | sure amount | Value adjustments |
| | (min EUR, %) | | Of which: defaulted | Value ¹ | | Of which: defaulted | and provisions | | Of which: defaulted | - Value ¹ | | Of which: defaulted | and provisions |
| | 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 | | |

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

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



Credit Risk - IRB Approach

| | | | | | | | IRB Ap | proach | | | | | |
|-------------------|--|--------|--------------------------|--------------------|------------|------------------------|----------------------|----------|------------------------|--------------------|------------|------------------------|----------------------|
| | | | | As of 31 | /03/2024 | | | | | As of 30 | /06/2024 | | |
| | | Origin | al Exposure ¹ | Exposure | Risk expos | sure amount | Value adjustments | Original | Exposure ¹ | Exposure | Risk expos | sure amount | Value adjustments |
| | (min EUR, %) | | Of which: defaulted | Value ¹ | | Of which: defaulted | and provisions | | Of which: defaulted | Value ¹ | | Of which: defaulted | and provisions |
| | 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 |
| Concolidated data | Retail - Secured on real estate property - Of Which: SME | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| Consolidated data | Retail - Secured on real estate property - Of Which: non-SME | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Retail - Qualifying Revolving | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Retail - Other Retail | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Retail - Other Retail - Of Which: SME | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Retail - Other Retail - Of Which: non-SME | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 |
| | Equity | 0 | 0 | 0 | 0 | 0 | | 0 | 0 | 0 | 0 | 0 | |
| | Other non credit-obligation assets | | | | 0 | | | | | | 0 | | |
| | IRB Total ² | | | | 0 | | | | | | 0 | | |

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

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



General governments exposures by country of the counterparty

| | | | | | | Cit | igroup Global Markets Euro | pe AG | | | | | | |
|--|------------------|--|--|--|--|---|---|-----------------------|-----------------|------------------|-----------------------|----------------|---------------|----------------------------------|
| | | | | | | | As of 31/12/2023 | | | | | | | |
| | | | | | | Dire | ct exposures | | | | | | | |
| | (mln EUR) | | | On balance sh | neet | | | | Derivat | ives | | Off balan | ce sheet | |
| | | | | | | | | | | | | Off-balance sh | eet exposures | |
| | | | Total carrying amount of non- | | Non-derivative financial as | sets by accounting portfolio | | Derivatives with posi | tive fair value | Derivatives with | n negative fair value | | | Risk weighted exposure amount |
| Residual Maturity | Country / Region | Total gross carrying amount of non-derivative financial assets | derivative financial assets (net of short positions) | of which: Financial assets held for trading | of which: Financial assets designated at fair value through profit or loss | of which: Financial assets at fair value through other comprehensive income | of which: Financial assets at amortised cost | Carrying amount | Notional amount | Carrying amount | Notional amount | Nominal | Provisions | |
| [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total | Austria | | | | | | | | | | | | | |
| [0 - 3M [3M - 1Y [1Y - 2Y [2Y - 3Y [5Y - 10Y [10Y - more Total | Belgium | | | | | | | | | | | | | |
| [0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more | Bulgaria | | | | | | | | | | | | | |
| [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total | Cyprus | | | | | | | | | | | | | |
| [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total | Czech Republic | | | | | | | | | | | | | |
| [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total | Denmark | | | | | | | | | | | | | |
| [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 | igroup Global Markets Euro | ppe AG | | | | | | |
|--|------------------|--|--|--|--|---|---|---|---|--------------------------------------|---|---|---------------|---|
| | | | | | | | As of 31/12/2023 | | | | | | | |
| | | | | | | Dire | ct exposures | | | | | | | |
| | (mln EUR) | | | On balance sh | neet | | | | Derivat | ives | | Off balar | ice sheet | |
| | | | | | | | | | | | | Off-balance sh | eet exposures | |
| | | | | | Non-derivative financial a | ssets by accounting portfolio | | Derivatives with pos | itive fair value | Derivatives with | h negative fair value | | | Risk weighted exposure |
| 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 | amount |
| [0 - 3M [| Finland | (| | 0 | | 0 | 0 | 97 6 97 6 43 202 | 58 1 710 148 988 1 356 2,262 | 0 0 2 110 14 1 40 | 293 15 334 | 0 | | 0 0 0 0 0 0 0 0 0 |
| [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more | France | | 0 0 0 | 0 | | 0 | 0 | () () () () () () () () () () | 0 | 0 | 0 | 0 | | |
| 10 - 3M 3M - 1Y 11Y - 2Y 12Y - 2Y 12Y - 3Y | Germany | | 0 0 0 | 0 | | 0 | 0 | 6 8 10 6 51 12 199 | 0 118 316 30 1,237 118 2,060 3,879 | 0 0 11 10 11 9 160 | 0 0 316 0 714 79 1,373 2,482 | 0 | | |
| [0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [13Y - 5Y] [5Y - 10Y] [10Y - more Total | Croatia | | | | | | | | | | | | | |
| [0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total | Greece | | | | | | | | | | | | | |
| [0 - 3M [| Hungary | | | | | | | | | | | | | |
| [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more | Ireland | | | | | | | | | | | | | |
| [0-3M] [3M-1Y] [11Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total | Italy | | | | | | | | | | | | | |



General governments exposures by country of the counterparty

| | | | | | | Cit | igroup Global Markets Euro | ppe AG | | | | | | |
|---|------------------|--|--|--|--|---|---|----------------------|------------------|------------------|---------------------|----------------|--------------|----------------------------------|
| | | | | | | | As of 31/12/2023 | | _ | _ | | _ | _ | |
| | | | | | | Dire | ct exposures | | | | | | | |
| | (mln EUR) | | | On balance sh | neet | | | | Derivat | ives | | Off balan | ce sheet | |
| | | | | | | | | | | | | Off-balance sh | et exposures | |
| | | | | | Non-derivative financial as | ssets by accounting portfolio | | Derivatives with pos | itive fair value | Derivatives with | negative fair value | | | Risk weighted exposure amount |
| Residual Maturity | Country / Region | Total gross carrying amount of non-derivative financial assets | Total carrying amount of non- derivative financial assets (net of short positions) | of which: Financial assets held for trading | of which: Financial assets designated at fair value through profit or loss | of which: Financial assets at fair value through other comprehensive income | of which: Financial assets at amortised cost | Carrying amount | Notional amount | Carrying amount | Notional amount | Nominal | Provisions | amount |
| [0 - 3M[| Latvia | | | | | | | | | | | | | |
| [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more | Uthuania | | | | | | | | | | | | | |
| [0.3Mf [3M-1Yf] [1Y-2Yf] [2Y-3Yf] [3Y-5Yf] [5Y-10Yf] [10Y-more | Luxembourg | | | | | | | | | | | | | |
| [0 - 3M[| Malita | | | | | | | | | | | | | |
| [0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more | Netherlands | | | | | | | | | | | | | |
| 0 - 3M | Poland | | | | | | | | | | | | | |
| 10tat 0 - 3M 3M - 1Y 1Y - 2Y 2Y - 3Y 3Y - 5Y 5Y - 10Y 10Y - more | Portugal | | | | | | | | | | | | | |
| 0 - 3M | Romania | | | | | | | | | | | | | |



General governments exposures by country of the counterparty

| | | | | | | Cit | igroup Global Markets Euro | pe AG | | | | | | |
|---|------------------|--|--|--|--|---|---|----------------------|------------------|------------------|-----------------------|----------------|--------------|------------------------|
| | | | | _ | | | As of 31/12/2023 | | _ | _ | | _ | | |
| | | | | | | Dire | ct exposures | | | | | | | |
| | (mln EUR) | | | On balance sh | neet | | | | Derivat | ives | | Off balan | ce sheet | |
| | | | | | | | | | | | | Off-balance sh | et exposures | |
| | | | | | Non-derivative financial as | sets by accounting portfolio | | Derivatives with pos | itive fair value | Derivatives with | i negative fair value | | | Risk weighted exposure |
| 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 | amount |
| [0 - 3M[| Stovakia | | | | | | | | | | | | | |
| [0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [3Y - 5Y] [1Y - 10Y] [10Y - more Total | Slovenia | | | | | | | | | | | | | |
| [0 - 3M[] [3M - 1Y] [11 - 2Y[] [2Y - 3Y[] [3Y - 5Y[] [5Y - 10Y[] [100' - more]] [100' - more] | Spain | | | | | | | | | | | | | |
| [0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more | Sweden | | | | | | | | | | | | | |
| [0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more | United Kingdom | | | | | | | | | | | | | |
| [0 - 3M[| Iceland | | | | | | | | | | | | | |
| [0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total | Liechtenstein | | | | | | | | | | | | | |
| [0 - 3M[| Norway | | | | | | | | | | | | | |



General governments exposures by country of the counterparty

| | | | | Citigroup Global Markets Europe AG | | | | | | | | | | |
|--|----------------------------------|--|--|--|--|---|---|----------------------|------------------|------------------|-----------------------|----------------|---------------|------------------------|
| | | | | | | | As of 31/12/2023 | | | | | | | |
| | | | | | | Dire | ct exposures | | | | | | | |
| | (mln EUR) | | | On balance sh | neet | | | | Derivat | ives | | Off balan | ce sheet | |
| | | | | | | | | | | | | Off-balance sh | eet exposures | |
| | | | | | Non-derivative financial as | sets by accounting portfolio | | Derivatives with pos | itive fair value | Derivatives with | i negative fair value | | | Risk weighted exposure |
| 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 | amount |
| [0-3M[13M-1Y] 11Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more | Australia | | | | | | | | | | | | | |
| [0 - 3M [| Canada | | | | | | | | | | | | | |
| [0 - 3M[| Hong Kong | | | | | | | | | | | | | |
| [0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total | Japan | | | | | | | | | | | | | |
| [0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total | u.s. | | | | | | | | | | | | | |
| [0 - 3M[| China | | | | | | | | | | | | | |
| [0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total | Switzerland | | | | | | | | | | | | | |
| [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total | Other advanced economies non EEA | | | | | | | | | | | | | |



General governments exposures by country of the counterparty

| | | As of 31/12/2023 | | | | | | | | | | | |
|---|--|---|--|--|--|---|--|--|--|--|---|---|--|
| | | | | | Dire | ct exposures | | | | | | | |
| (mln EUR) | | | On balance sh | eet | | | | Derivat | ives | | Off balar | ice sheet | |
| | | | Non-derivative financial assets by accounting portfolio | | | | | | n negative fair value | | | | |
| | | Total carrying amount of non- derivotine financial assets (set of short positions) | | | | | | | | | | Risk weighted exposure | |
| Country / Region | financial assets derivative financial | | | | | of which: Financial assets at amortised cost | Carrying amount | Notional amount | Carrying amount | Notional amount | Nominal | Provisions | amount |
| Other Central and eastern Europe countries non EEA | | | | | | | | | | | | | |
| Middle East | | | | | | | | | | | | | |
| Latin America and the Caribbean | | | | | | | | | | | | | |
| Africa | | | | | | | | | | | | | |
| Others | 0 0 0 0 | 0 | 0 0 0 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | 0 | | |
| | Country / Region Cober Central and seatern Europe countries non EEA Middle East Latin America and the Curibbean | Country / Region Total gross carrying amount of non-derivative financial assets Other Central and assets Europe countries non EEA Middle East Latin America and the Caribboan Africa | Country / Region Total goss carrying amount of non-derivative financial assets (net of short positions) Other Central and assets Empereurable Countries on EEA Middle East Latin America and the Caribbean Africa | 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. Other Central and eastern Europe countries one EEA Middle East Africa Others Others Others | Country / Region Total gross carrying amount of non-derivative financial assets financial assets financial assets financial assets of which: Financial assets net established for trading Other Central and eastern Europe countries non EEA Pladde East Africa Africa Others Others | Country / Region Total gross carrying amount of non-derivative financial assets by accounting portfolio Total gross carrying amount of non-derivative financial assets financial assets Annual assets (lettra of short positions) Other Central and eastern Etua; Country / Region Annual assets with a confidence on Eta. Annual assets with a confidence of which: Financial assets at law value mrough order comprehensive income. | Country / Region Total gross carrying amount of non-derivative financial assets by accounting portfolio Trial carrying amount of non-derivative financial assets by accounting portfolio Trial carrying amount of non-derivative financial assets (set of short postbase) of which: Financial assets held for trading profit or loss of which: Financial assets at fair value through other comprehensive income of which: Financial assets at fair value through other comprehensive income of which: Financial assets at fair value through other comprehensive income of which: Financial assets at fair value through other comprehensive income of which: Financial assets at fair value through other comprehensive income of which: Financial assets at fair value through other comprehensive income of which: Financial assets at fair value through other comprehensive income of which: Financial assets at fair value through other comprehensive income of which: Financial assets at fair value through other comprehensive income of which: Financial assets at fair value through other comprehensive income of which: Financial assets at fair value through of which: Financial assets at fair value through other comprehensive income of which: Financial assets at fair value through other value through other comprehensive income of which: Financial assets at fair value through other value th | Country / Region Total gress carrying amount of non-derivative financial assets by accounting portfolio Derivatives with post of which. Financial assets by accounting portfolio Derivatives with post of which. Financial assets by accounting portfolio Derivatives with post of which. Financial assets by accounting portfolio Derivatives with post of which. Financial assets by accounting portfolio Derivatives with post of which. Financial assets by accounting portfolio Derivatives with post of which. Financial assets by accounting portfolio Derivatives with post of which. Financial assets are viscous through other comprehensive income of which. Financial assets are viscous through other comprehensive income of which. Financial assets are viscous through other comprehensive income of which. Financial assets are viscous through other comprehensive income of which. Financial assets are viscous through other comprehensive income of which. Financial assets are viscous through other comprehensive income of which. Financial assets are viscous through other comprehensive income of which. Financial assets are viscous through other comprehensive income of which. Financial assets are viscous through other comprehensive income of which. Financial assets are viscous through other comprehensive income of which. Financial assets are viscous through other comprehensive income of which. Financial assets are viscous through other comprehensive income of which. Financial assets are viscous through other comprehensive income of which. Financial assets are viscous through other comprehensive income of which. Financial assets are viscous through other comprehensive income of which. Financial assets are viscous through other comprehensive income of which. Financial assets are viscous through other comprehensive income of which. Financial assets are viscous through other comprehensive income of which. Financial assets are viscous through other comprehensive income of which. Financial assets are viscous thr | Country / Region Text carrying amount of non-defination frame defination frame defination frame defination frame defination frame defination for a series (not of other frame) and many particles for a series (not other frame) and many particles for a series (not other frame) and many particles for a series (not other frame) and many particles | Country / Region Tends gene carrying amount of non-desiration financial annexts Country / Region Tends gene carrying amount of non-desiration financial annexts Country / Region Tends gene carrying amount of non-desiration financial annexts Country / Region Tends gene carrying amount of non-desiration financial annexts Country / Region Tends gene carrying amount of non-desiration financial annexts Country / Region Tends gene carrying amount of non-desiration financial annexts Country / Region Tends gene carrying amount of non-desiration financial annexts Country / Region Tends gene carrying amount of non-desiration financial annexts Country / Region Tends gene carrying amount of non-desiration financial annexts Country / Region Tends gene carrying amount of non-desiration financial annexts Country / Region Tends gene carrying amount of non-desiration financial annexts Country / Region Tends gene carrying amount of non-desiration financial annexts Tends gene carrying amount of non-desiration financial annext | Part Part | The County Page 1 Page 1 Page 1 Page 2 Page | The control of the co |

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 zowereign exposures of at least 1% of total "Debt securifies and loans receivables". Country of breatdown is only available for institutions that had non-domestic sovereign exposures of 10% or more compared to btal sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others"

(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 sovereigh) on sovereigh credit ink (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 sovereigh) with full or partial government guarantees by central, regional and local governments.

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.

List America: Agentina, Belias, Boliva, Estat, Chile, Colombia, Costa Rica, Deminica, Costa Rica, Deminica, Reputic, Ecuador, El Salvador, Grenada, Guadetoupe, Martinique, Puerto Rica, Saint Barthélemy, Turls And Clicos Islands, Vilgo Islands (Bittas), Vilgo Islands (Bi

Africa: Algoria, Egypt, Morocco, South Africa, Agepta, Egypt, Morocco, South Africa, Agepta, Eenin, Bobawaa, Burkina Faso, Burundi, Cameroon, Cape Verde, Central African Republic Of the Congo, Cide D'Inviere, Equatorial Guinea, Eithea, Gabon, Gambia, Ghana, Guinea, Guin

(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

| | | Citigroup Global Markets Europe AG As of 20/06/2024 | | | | | | | | | | | | | |
|--|------------------|--|---------------------|--|--|---|---|---|-----------------|--------------------------------------|-----------------|----------------|---------------|------------------------|--|
| | | | | | | | As of 30/06/2024 | | | | | | | | |
| | | | | | | Dire | ct exposures | | | | | | | | |
| | (mln EUR) | | | On balance sh | neet | | | | Derivat | ives | | Off balan | ce sheet | | |
| | | | | | | | | Derivatives with positive fair value Derivati | | | | Off-balance sh | eet exposures | | |
| | | | of short positions) | | Non-derivative financial as | ssets by accounting portfolio | | | | Derivatives with negative fair value | | | | Risk weighted exposure | |
| Residual Maturity | Country / Region | Total gross carrying amount of non-derivative der 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 at fair value through other comprehensive income | of which: Financial assets at amortised cost | Carrying amount | Notional amount | Carrying amount | Notional amount | Nominal | Provisions | amount | |
| [0 - 3M[| Austria | | | | | | | | | | | | | | |
| 10 - 3Mf [3M - 1Y [[1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more | Belgium | | | | | | | | | | | | | | |
| [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total | Bulgaria | | | | | | | | | | | | | | |
| [0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more Total | Сургиз | | | | | | | | | | | | | | |
| [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total | Czech Republic | | | | | | | | | | | | | | |
| Total Tota | Denmark | | | | | | | | | | | | | | |
| [0 - 3M] [3M - 1Y [1Y - 2Y] [1Y - 2Y] [2Y - 3Y [3Y - 5Y] [5Y - 10Y] [10Y - more Total | Estonia | | | | | | | | | | | | | | |



General governments exposures by country of the counterparty

| | | Citigroup Global Markets Europe AG | | | | | | | | | | | | |
|---|------------------|---|---|---|--|---|---|---|--|---|--|---|---------------|----------------------------------|
| | | | | | | | As of 30/06/2024 | | | | | | | |
| | | | | | | Dire | ct exposures | | | | | | | |
| | (mln EUR) | | | On balance si | heet | | | | Derivat | ives | | Off balar | ce sheet | |
| | | | | | | | | | | | | Off-balance sh | eet exposures | |
| | | Total gross carrying amount of non-derivative | Total carrying amount of non- | Non-derivative financial assets by accounting portfolio | | | | Derivatives with positive fair value | | Derivatives with negative fair value | | | | Risk weighted exposure amount |
| Residual Maturity | Country / Region | financial assets | of short positions) | | 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 [| Fintand | 0 | 0 | | | 0 | 0 0 0 0 0 | 0 7 31 2 80 16 36 173 | 1 144 599 470 988 101 259 2,563 | 0 1 145 1 1 22 1 42 212 | 0 32 1,180 5 293 11 324 1,846 | 0 | | 11 |
| [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more | France | 0 | 0 | | | 0 | 3 0 0 0 0 0 0 | 0 0 0 0 | 0 | 0 | 0 | 0 | | |
| 10 - 3M | Germany | 0 | 0 | | | 0 | 0 0 0 0 0 | 0 2 12 2 39 13 191 259 | 0 118 346 436 913 238 2,570 4,623 | 0 0 11 0 4 70 110 | 0 0 316 144 458 794 2,208 3,920 | 0 | | |
| [0.3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more Total | Croatia | | | | | | | | | | | | | |
| [0 - 3M [| Greece | | | | | | | | | | | | | |
| [0 - 3M [| Hungary | | | | | | | | | | | | | |
| [0.3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more | ireland | | | | | | | | | | | | | |
| [0.3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more | Italy | | | | | | | | | | | | | |



General governments exposures by country of the counterparty

| | | Citigroup Global Markets Europe AG As of 30/06/2024 | | | | | | | | | | | | | |
|--|------------------|--|---|------------------|-----------------------------|--|---|---|---|-----------------------|-----------------|-----------------|-----------------|------------------------|--|
| | | Direct exposures | | | | | | | | | | | | | |
| | | | | On balance sh | ant | Dile | ct exposures | | Derivat | ivos | | Off holor | ice sheet | - | |
| | (mln EUR) | | | Oil Datalice Sil | eet | | | | Delivat | ives | | OII Datai | ice sileet | _ | |
| | | | | | | | | | | | | Off-balance sh | neet exposures | | |
| | | | | | Non-derivative financial as | sets by accounting portfolio | | Derivatives with posi | Derivatives with | n negative fair value | | | | | |
| | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | Risk weighted exposure | |
| | | Total gross carrying amount of non-derivative | Total carrying amount of non- | | | | | | | | | | | amount | |
| Residual Maturity | Country / Region | financial assets | derivative financial assets (net of short positions) | | | | | | | | | | | | |
| | | | | | of which: Financial assets | of which: Financial assets at fair | | | | | | Nominal | Provisions | | |
| | | | | | | of which: Financial assets held for trading | designated at fair value through profit or loss | value through other comprehensive income | of which: Financial assets at amortised cost | Carrying amount | Notional amount | Carrying amount | Notional amount | | |
| | | | | | prontortoss | comprehensive income | | | | | | | | | |
| | | | | | | | | | | | | | | | |
| | | | | | | | | | | | | | | | |
| [0-3M[13M - 1Y 1Y - 2Y | | | | | | | | | | | | | | | |
| [2Y - 3Y [[3Y - 5Y [| Latvia | | | | | | | | | | | | | | |
| [5Y - 10Y [[10Y - more | | | | | | | | | | | | | | | |
| Total [0-3M[| | | | | | | | | | | | | | | |
| [3M-1Y[[1Y-2Y[[2Y-3Y[| | | | | | | | | | | | | | | |
| [3Y - 5Y [5Y - 10Y | Lithuania | | | | | | | | | | | | | | |
| [10Y - more Total | | | | | | | | | | | | | | | |
| [0-3M] [3M-1Y] [1Y-2Y] | | | | | | | | | | | | | | | |
| [2Y - 3Y [[3Y - 5Y [| Luxembourg | | | | | | | | | | | | | | |
| [5Y - 10Y [[10Y - more Total | | | | | | | | | | | | | | | |
| [0-3M] [3M-1Y] | | | | | | | | | | | | | | | |
| [1Y-2Y] [2Y-3Y] | Malta | | | | | | | | | | | | | | |
| [3Y - 5Y] [5Y - 10Y] | Platta | | | | | | | | | | | | | | |
| [10Y - more Total [0 - 3M [| | | | | | | | | | | | | | | |
| [3M - 1Y [[1Y - 2Y [| | | | | | | | | | | | | | | |
| [2Y - 3Y [[3Y - 5Y [| Netherlands | | | | | | | | | | | | | | |
| [5Y - 10Y [[10Y - more Total | 4 | | | | | | | | | | | | | | |
| [0-3M[[3M-1Y[| | | | | | | | | | | | | | | |
| [1Y - 2Y [[2Y - 3Y [| Poland | | | | | | | | | | | | | | |
| [3Y - 5Y [[5Y - 10Y [| | | | | | | | | | | | | | | |
| [10Y - more Total [0 - 3M [| 1 | | | | | | | | | | | | | | |
| [3M - 1Y [[1Y - 2Y [| | | | | | | | | | | | | | | |
| [2Y - 3Y [[3Y - 5Y [[5Y - 10Y [| Portugal | | | | | | | | | | | | | | |
| [5Y - 10Y [110Y - more Total | - | | | | | | | | | | | | | | |
| [0-3M[[3M-1Y] | | | | | | | | | | | | | | | |
| [1Y - 2Y [[2Y - 3Y [| Romania | | | | | | | | | | | | | | |
| [3Y - 5Y] [5Y - 10Y] | | | | | | | | | | | | | | | |
| [10Y - more Total | | | | | | | | | | | | | | | |



General governments exposures by country of the counterparty

| | Citigroup Global Markets Europe AG | | | | | | | | | | | | | |
|---|------------------------------------|--|---------------------|--|--|---|---|--------------------------------------|-----------------|--------------------------------------|-----------------|-----------|-----------------------------|------------------------|
| | | | | | | | As of 30/06/2024 | | | | | | | |
| | | | | | | Dire | ct exposures | | | | | | | |
| | (mln EUR) | | | On balance st | neet | | | | Derivat | ives | | Off balan | ce sheet | |
| | | | | | | | | | | | | | Off-balance sheet exposures | |
| | | | of short positions) | | Non-derivative financial as | sets by accounting portfolio | | Derivatives with positive fair value | | Derivatives with negative fair value | | | | Risk weighted exposure |
| Residual Maturity | Country / Region | | | of which: Financial assets held for trading | of which: Financial assets designated at fair value through profit or loss | of which: Financial assets at fair value through other comprehensive income | of which: Financial assets at amortised cost | Carrying amount | Notional amount | Carrying amount | Notional amount | Nominal | Provisions | amount |
| [0 - 3M[| Stovakia | | | | | | | | | | | | | |
| [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more | Slovenia | | | | | | | | | | | | | |
| [0.3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more | Spain | | | | | | | | | | | | | |
| [0 - 3M[| Sweden | | | | | | | | | | | | | |
| [0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more | United Kingdom | | | | | | | | | | | | | |
| [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more | Iceland | | | | | | | | | | | | | |
| [0-3M[[3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] 110Y-more | Liechtenstein | | | | | | | | | | | | | |
| [0-3M[13M-1Y 11Y-2Y 2Y-3Y 3Y-5Y 5Y-10Y 10Y-more | Norway | | | | | | | | | | | | | |



General governments exposures by country of the counterparty

| | | Citigroup Global Markets Europe AG | | | | | | | | | | | | |
|---|----------------------------------|------------------------------------|---------------------|--|--|---|---|-----------------|-----------------|-----------------|----------------------------------|-----------|---------------|--|
| | | | | | | | As of 30/06/2024 | | | | | | | |
| | | | | | | Dire | ct exposures | | | | | | | |
| | (mln EUR) | | | On balance sh | neet | | | | Derivat | tives | | Off balan | ce sheet | |
| | | | | | | ssets by accounting portfolio | | | | | | | eet exposures | |
| | | | of short positions) | | Derivatives with positive fair value | | Derivatives with negative fair value | | | | Risk weighted exposure amount | | | |
| Residual Maturity | Country / Region | 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 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 | Australia | | | | | | | | | | | | | |
| [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more | Canada | | | | | | | | | | | | | |
| [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more | Hong Kong | | | | | | | | | | | | | |
| [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [5Y-10Y] [10Y-more | Japan | | | | | | | | | | | | | |
| [0-3M] [3M-1Y] [1Y-2Y] [2Y-3Y] [3Y-5Y] [3Y-5Y] [5Y-10Y] [10Y-more Total | u.s. | | | | | | | | | | | | | |
| [0 - 3M] [3M - 1Y] [1Y - 2Y] [2Y - 3Y] [3Y - 5Y] [5Y - 10Y] [10Y - more | China | | | | | | | | | | | | | |
| 1043 0 - 3M 3M - 1Y 1Y - 2Y 2Y - 3Y 3Y - 5Y 5Y - 10Y 10Y - more | Switzerland | | | | | | | | | | | | | |
| 1043 10 - 34 13M - 1Y 13Y - 2Y 13Y - 2Y 13Y - 5Y 15Y - 10Y 10Y - more | Other advanced economies non EEA | 4 | | | | | | | | | | | | |



General governments exposures by country of the counterparty

Citigroup Global Markets Europe AG

| | | | | | | Ci | igroup Global Markets Euro | ope AG | | | | | | |
|--|---|---|--|--|---|---|----------------------------|--------------------------------------|-----------------------|---|---|---|------------------------|---|
| | | | | | | | As of 30/06/2024 | | | | | | | |
| | | | | | | Dire | ct exposures | | | | | | | |
| | (mln EUR) | | | On balance sh | ieet | | | | Derivat | tives | | Off balar | ice sheet | |
| | | | | | Non-derivative financial assets by accounting portfolio Deriv | | | | | | | Off-balance sheet exposures | | |
| | | | | | Non-derivative financial a | | Derivatives with posi | n positive fair value Derivatives wi | | n negative fair value | | | Risk weighted exposure | |
| Residuat Maturity | Country / Region | Total gross carrying amount of non-derivative financial assets financial assets 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 | amount | |
| [0 - 3M[| Other Central and eastern Europe countries non EEA | | | | | | | | | | | | | |
| [0 - 3M [| Middle East | | | | | | | | | | | | | |
| 10-3Mf 13M-1Yf 11Y-2Yf 12Y-3Yf 13Y-5Yf 15Y-10Yf 110Y-more | Latin America and the Caribbean | | | | | | | | | | | | | |
| 10 aM | Africa | | | | | | | | | | | | | |
| 10 - 3Mf 3M - 1Y 1Y - 2Y 1Y - 2Y 2Y - 3Y 3X - 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 |

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 zowereign exposures of at least 1% of total "Debt securifies and loans receivables". Country of breatdown is only available for institutions that had non-domestic sovereign exposures of 10% or more compared to btal sovereign exposures. Where the latter threshold is not met, information is disclosed through the aggregate "Others"

(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 sovereigh) on sovereigh credit ink (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 sovereigh) with full or partial government guarantees by central, regional and local governments.

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.

List America: Agentina, Belias, Boliva, Estat, Chile, Colombia, Costa Rica, Deminica, Costa Rica, Deminica, Reputic, Ecuador, El Salvador, Grenada, Guadetoupe, Martinique, Puerto Rica, Saint Barthélemy, Turls And Clicos Islands, Vilgo Islands (Bittas), Vilgo Islands (Bi

Africa: Algoria, Egypt, Morocco, South Africa, Agepta, Egypt, Morocco, South Africa, Agepta, Eenin, Bobawaa, Burkina Faso, Burundi, Cameroon, Cape Verde, Central African Republic Of the Congo, Cide D'Inviere, Equatorial Guinea, Eithea, Gabon, Gambia, Ghana, Guinea, Guin

(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.

(?) 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 eQ4.

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