

EMIR INTERAFFILIATE EXEMPTION DISCLOSURE

The applicable EU national competent authorities have authorized that non-cleared OTC derivative contracts entered into between the following Citi entities (all such entities being affiliates consolidated within the same group of companies) are fully exempt from the initial and variation margin exchange requirements set out under Regulation (EU) No. 648/2012 of the European Parliament and of the Council on 4 July 2012 on OTC derivatives, central counterparties and trade repositories (“**EMIR**”):

1. OTC derivative trades between Citigroup Global Markets Limited (LEI: XKZZ2JZF41MRHTR1V493) and each of the following affiliates:

	Intragroup Counterparty	LEI
1.	Citigroup Global Markets Mauritius Private Ltd.	XHHJLS4K4RE32QO2EY65
2.	Citicorp Investment Bank (Singapore) Ltd.	TPAAEF34SRHZDZSP9H71
3.	Citigroup Global Markets Hong Kong Ltd.	549300RSY622D5TQWS42
4.	Citigroup Financial Products Inc.	ZULHQJBZHTUV5CCBYQ53
5.	Citigroup Global Markets Holdings Inc.	82VOJDD5PTRDMVVMGV31
6.	Citigroup Global Markets Japan Inc.	PKVU22HMQQ0KHUAQDH05
7.	Citibank Europe Plc	N1FBEDJ5J41VKZLO2475
8.	Citigroup Global Markets Australia Pty Limited	D5FWQUJWZY07LV3DO749
9.	Citigroup Inc.	6SHGI4ZSSLCXXQSBB395
10.	Citibank Canada	YJW4XPRSVL5L1ANG2086
11.	Citibank Korea Inc.	745P3MMS7E8CUVXDRJ82
12.	Citibank (Switzerland) AG	4BVL95XIH9NNZF0YN485
13.	Citigroup Energy Canada ULC	R4Y6P5M8JMA332ZRXF19
14.	Citigroup Energy Inc.	MYFT8WQ81RUPOYS DPE35
15.	Citibank Berhad	QINWV8RCPXRMH5IWUL13
16.	Citigroup Global Markets (Proprietary) Limited	DLEP71J34FBYRCZ61289
17.	Citigroup Global Markets Korea Securities Limited	DYDGRK7GSRNXQ5UFWV53
18.	Citibank Taiwan Limited	FKT8632221BKH80JX336
19.	Citigroup Global Markets Inc.	MBNUM2BPBDO7JBLYG310
20.	Citigroup Global Markets Europe AG	6TJCK1B7E7UTXP528Y04

2. OTC derivative trades between Citigroup Global Markets Europe AG (LEI: 6TJCK1B7E7UTXP528Y04) and each of the following affiliates:

	Intragroup Counterparty	LEI	Notional aggregate amount of the OTC derivative contracts for which the intragroup exemption applies (EUR mm)
1.	Citibank, N.A.	E57ODZWZ7FF32TWEFA76	520
2.	Citigroup Global Markets Limited	XKZZ2JZF41MRHTR1V493	7.081

3. OTC derivative trades between Citibank Europe Plc (LEI: N1FBEDJ5J41VKZLO2475) and each of the following affiliates:

	Intragroup Counterparty	LEI	Approximate Notional Aggregate Amount (EUR mm)
1.	Citibank, N.A.	E57ODZWZ7FF32TWEFA76	Open activity at year end expected to be in the range of 120 - 130
2.	Citigroup Global Markets Limited	XKZZ2JZF41MRHTR1V493	Open activity at year end expected to be in the range of 38 - 48