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**Addendum to Base Listing Document
relating to
Offers of Non-Collateralised Structured Products
to be issued by**

CITIGROUP GLOBAL MARKETS HOLDINGS INC.

(a corporation duly incorporated and existing under the laws of the State of New York, the United States of America)

**unconditionally and irrevocably guaranteed by
CITIBANK, N.A.**

(a national banking association organised and existing under the laws of the United States of America)

Citigroup Global Markets Holdings Inc. (the **Issuer**) has published this document in respect of single equity call warrants, single equity put warrants, index call warrants, index put warrants, commodity call warrants, commodity put warrants, currency call warrants, currency put warrants, unit fund call warrants and unit fund put warrants (each as defined below, and together referred to as the **warrants**) and equity CBBCs, unit fund CBBCs and index CBBCs (each as defined below, and together referred to as the **CBBCs**) and, together with the warrants and any other structured products approved by the Stock Exchange from time to time, the **Structured Products**) to be issued by the Issuer in series (each a **Series**) from time to time and unconditionally and irrevocably guaranteed by Citibank, N.A. (the **Guarantor**) and listed on the Stock Exchange.

You must read this document in conjunction with our base listing document dated 2 April 2014 (the **Base Listing Document**), the addendum dated 9 May 2014 (the **First Addendum**) and the addendum dated 11 June 2014 (together with the First Addendum, the **Addenda**). This document, the Base Listing Document and the Addenda, for which the Issuer and the Guarantor accept full responsibility, include particulars given in compliance with the Rules Governing the Listing of Securities on The Stock Exchange of Hong Kong Limited (the **Rules**) for the purpose of giving information with regard to the Issuer and the Guarantor. The Issuer and the Guarantor, having made all reasonable enquiries, confirm that to the best of their knowledge and belief, the information contained in this document, the Base Listing Document and the Addenda is accurate and complete in all material respect and not misleading or deceptive, and there are no other matters the omission of which would make any statement in this document, the Base Listing Document and the Addenda misleading. Additional terms relating to each Series of the Structured Products will be set out in a supplemental listing document (each a **Supplemental Listing Document**) which will be supplemental to, and should be read in conjunction with, the Base Listing Document, the Addenda and this document.

The Structured Products involve derivatives. Do not invest in the Structured Products unless you fully understand and are willing to assume the risks associated with the Structured Products. Investors are warned that the prices of the Structured Products may fall in value as rapidly as they may rise and holders may sustain a total loss of their investment. Prospective purchasers should therefore ensure that they understand the nature of the Structured Products and carefully study the risk factors set out in the Base Listing Document and the relevant Supplemental Listing Document in respect of the Structured Products and, where necessary, seek professional advice, before they invest in the Structured Products.

The Structured Products constitute general unsecured contractual obligations of the Issuer and of no other person and the Guarantee constitutes the general unsecured contractual obligations of the Guarantor and of no other person and will rank equally among themselves and with all the Issuer and the Guarantor's other unsecured obligations (save for those obligations preferred by law) upon liquidation. If you purchase the Structured Products, you are relying upon the creditworthiness of the Issuer and the Guarantor, and have no rights under the Structured Products against, as applicable, the underlying, any company which has issued the underlying or any company which sponsors the underlying or whose securities are comprised in the underlying. If the Issuer becomes insolvent or defaults on its obligations under the Structured Products and the Guarantor becomes insolvent or defaults on its obligations under the deed of guarantee dated 2 April 2014, you may not be able to recover all or even part of the amount due under the Structured Products (if any).

IMPORTANT

If you are in any doubt as to any of the contents of this document, you should consult your stockbroker or other registered dealer in securities, bank manager, solicitor, professional accountant or other professional adviser.

This document is supplemental to, and should be read in conjunction with, the Base Listing Document and the Addenda. You should read the Base Listing Document, the Addenda, this document, together with any other addenda to the Base Listing Document and the relevant Supplemental Listing Document, before deciding whether to invest in the Structured Products.

The Issuer and the Guarantor cannot give you investment advice. You must decide for yourself whether the Structured Products meet your investment needs, and take professional advice if appropriate. This document is not intended to be, and should not be considered as, a recommendation or advice by the Issuer or the Guarantor or any of their affiliates that you should purchase any of the Structured Products, and you must make your own independent investigation of the financial condition and affairs of the Issuer and the Guarantor and your own appraisal of their creditworthiness.

The Structured Products have not been, and will not be registered under the United States Securities Act of 1933, as amended (the Securities Act), or the securities laws of any state in the United States. Accordingly, the Structured Products may only be offered, sold and delivered outside the United States to non-U.S. persons in reliance upon Regulations S under the Securities Act (Regulation S). You will be deemed to have made certain representations and warranties in connection with purchasing the Structured Products. See “Placing and Sale and Transfer Restrictions” in the Base Listing Document.

The Issuer and the Guarantor undertake during the period in which the Structured Products are listed on the Stock Exchange to make available to you for inspection at the office of Citigroup Global Markets Asia Limited, which is presently at 50th Floor, Citibank Tower, Citibank Plaza, 3 Garden Road, Central, Hong Kong:

- (a) a copy of the Base Listing Document, the Addenda, this document and any further addendum that the Issuer publishes to the Base Listing Document (both the English version and the Chinese translation);
- (b) a copy of the latest publicly available annual report and interim financial statements (if any) of each of the Issuer and the Guarantor; and
- (c) copies of the consent letters of the auditors of the Issuer and the Guarantor referred to in the Base Listing Document or the First Addendum.

發行人及擔保人承諾下列文件於結構性產品在聯交所上市期間在花旗環球金融亞洲有限公司的辦事處(地址為香港中環花園道3號花旗銀行廣場花旗銀行大廈50樓)可供閣下查閱：

- (a) 基本上市文件、增編、本文件及發行人就基本上市文件刊發的任何其他增編(英文版及中文譯本)；
- (b) 發行人及擔保人最近期可供查閱的年報及中期財務報表(如有)；及
- (c) 基本上市文件或第一份增編所述發行人及擔保人各自的核數師的同意函件。

What are the Issuer's and the Guarantor's credit rating?

As at the date of this document, the senior long term debt of the Issuer was rated A- (negative outlook) by Standard and Poor's Ratings Services, a division of The McGraw-Hill Companies, Inc.; Baa2 (stable) by Moody's Investors Service, Inc., New York; and A (stable) by Fitch Ratings Ltd.

As at the date of this document, the senior long term debt of the Guarantor was rated A (stable) by Standard and Poor's Ratings Services, a division of The McGraw-Hill Companies, Inc.; A2 (stable) by Moody's Investors Service, Inc., New York; and A (stable) by Fitch Ratings Ltd.

Rating agencies usually receive a fee from the companies that they rate. When evaluating the Issuer and the Guarantor's creditworthiness, you should not solely rely on the Issuer and the Guarantor's credit ratings because:

- A credit rating is not a recommendation to buy, sell or hold the Structured Products;
- Ratings of companies may involve difficult-to-quantify factors such as market competition, the success or failure of new products and markets and managerial competence;
- A high credit rating is not necessarily indicative of low risk. The Issuer and the Guarantor's credit ratings as of the date of this document are for reference only. Any downgrading of the Issuer's ratings or the Guarantor's ratings could result in a reduction in the value of the Structured Products;
- A credit rating is not an indication of the liquidity or volatility of the Structured Products; and
- A credit rating may be downgraded if the credit quality of the Issuer and/or the Guarantor declines.

The Structured Products are not rated.**Is the Issuer or the Guarantor subject to any litigation?**

Except as set out in the Base Listing Document, the Addenda and this document, the Issuer and the Guarantor are not involved in any litigation, claims or arbitration proceedings which are material in the context of the issue of the Structured Products, and the Issuer and the Guarantor are not aware of any such proceedings or claims which are threatened or pending against the Issuer or the Guarantor.

Has the Issuer or the Guarantor's financial position changed since last financial year-end?

Except as set out in the Base Listing Document, the Addenda and this document, there has been no material adverse change in the financial or trading position or prospects or indebtedness of the Issuer and the Guarantor since 31 December 2013.

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UPDATED INFORMATION ABOUT THE ISSUER AND THE GUARANTOR

As at the date of this document, there is no supplemental information about the Issuer and the Guarantor except as set out in:

- a Form 8-K filed by Citigroup Inc. with the U.S. Securities and Exchange Commission on 14 July 2014 (**First 14 July Form 8-K**);
- a Form 8-K filed by Citigroup Inc. with the U.S. Securities and Exchange Commission on 14 July 2014 (**Second 14 July Form 8-K**); and
- the Form 10-Q filed by Citigroup Inc. with the U.S. Securities and Exchange Commission on 1 August 2014 (**1 August Form 10-Q**).

First 14 July Form 8-K

On 14 July 2014, Citigroup Inc. announced its results of operations for the quarter ended 30 June 2014, and its Quarterly Financial Data Supplement for the quarter ended 30 June 2014, pursuant to the First 14 July Form 8-K. A copy of the First 14 July Form 8-K is available for review at http://www.sec.gov/Archives/edgar/data/831001/000110465914051296/a14-17096_18k.htm.

Second 14 July Form 8-K

On 14 July 2014, Citigroup Inc. issued a press release announcing that it reached a comprehensive settlement with the Residential Mortgage-Backed Securities Working Group, part of the Financial Fraud Enforcement Task Force. A copy of the press release, filed as Exhibit 99.1 to the Second 14 July Form 8-K, is incorporated into the Second 14 July Form 8-K by reference. A copy of the Second 14 July Form 8-K is available for review at http://www.sec.gov/Archives/edgar/data/831001/000114420414042703/v383763_8-k.htm.

1 August Form 10-Q

On 1 August 2014, Citigroup Inc. filed its Quarterly Report on Form 10-Q for the quarterly period ending 30 June 2014. A copy of the 1 August Form 10-Q is available for review at <http://www.sec.gov/Archives/edgar/data/831001/000083100114000082/c-6302014x10q.htm>.

**UNAUDITED CONSOLIDATED INTERIM FINANCIAL INFORMATION
OF THE GUARANTOR AND SUBSIDIARIES AS OF
AND FOR THE PERIOD 1 JANUARY 2014 TO 30 JUNE 2014**

The following information has been extracted from the Guarantor's consolidated reports of condition and income at the close of business 30 June 2014 containing its unaudited consolidated financial statements as of and for the period 1 January 2014 to 30 June 2014. The financial statements have been prepared in accordance with the Guarantor's usual accounting policies and procedures. References to page numbers in this section (i.e. the numeric page numbers in bold) are to pages of such document and references to **dollars** and **\$** in this section, unless otherwise stated, are to U.S. dollars.

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Schedule RI

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**Consolidated Report of Income
for the period January 1, 2014 - June 30, 2014**

All Report of Income schedules are to be reported on a calendar year-to-date basis in thousands of dollars.

Schedule RI—Income Statement

Dollar Amounts in Thousands		Bil	Mil	Thou	
1. Interest income:					
a. Interest and fee income on loans:					
(1) In domestic offices:					
(a) Loans secured by real estate:					
(1) Loans secured by 1-4 family residential properties	RIAD4435		2,275,000		1.a.(1)(a)(1)
(2) All other loans secured by real estate	RIAD4436		221,000		1.a.(1)(a)(2)
(b) Loans to finance agricultural production and other loans to farmers	RIAD4024		5,000		1.a.(1)(b)
(c) Commercial and industrial loans	RIAD4012		912,000		1.a.(1)(c)
(d) Loans to individuals for household, family, and other personal expenditures:					
(1) Credit cards	RIADB485		7,295,000		1.a.(1)(d)(1)
(2) Other (includes revolving credit plans other than credit cards, automobiles loans, and other consumer loans)	RIADB486		175,000		1.a.(1)(d)(2)
(e) Loans to foreign governments and official institutions	RIAD4056		5,000		1.a.(1)(e)
(f) All other loans in domestic offices	RIADB487		675,000		1.a.(1)(f)
(2) In foreign offices, Edge and Agreement subsidiaries, and IBFs	RIAD4059		7,066,000		1.a.(2)
(3) Total interest and fee income on loans (sum of items 1.a.(1)(a) through 1.a.(2))	RIAD4010		18,629,000		1.a.(3)
b. Income from lease financing receivables	RIAD4065		61,000		1.b.
c. Interest income on balances due from depository institutions ⁽¹⁾	RIAD4115		426,000		1.c.
d. Interest and dividend income on securities:					
(1) U.S. Treasury securities and U.S. Government agency obligations (excluding mortgage-backed securities)	RIADB488		369,000		1.d.(1)
(2) Mortgage-backed securities	RIADB489		845,000		1.d.(2)
(3) All other securities (includes securities issued by states and political subdivisions in the U.S.)	RIAD4060		1,419,000		1.d.(3)
e. Interest income from trading assets	RIAD4069		1,364,000		1.e.
f. Interest income on federal funds sold and securities purchased under agreements to resell	RIAD4020		543,000		1.f.
g. Other interest income	RIAD4518		222,000		1.g.
h. Total interest income (sum of items 1.a.(3) through 1.g)	RIAD4107		23,878,000		1.h.
2. Interest expense:					
a. Interest on deposits:					
(1) Interest on deposits in domestic offices:					
(a) Transaction accounts (interest-bearing demand deposits, NOW accounts, ATS accounts, and telephone and preauthorized transfer accounts)	RIAD4508		40,000		2.a.(1)(a)
(b) Nontransaction accounts:					
(1) Savings deposits (includes MMDAs)	RIAD0093		232,000		2.a.(1)(b)(1)
(2) Time deposits of \$100,000 or more	RIADA517		91,000		2.a.(1)(b)(2)
(3) Time deposits of less than \$100,000	RIADA518		64,000		2.a.(1)(b)(3)
(2) Interest on deposits in foreign offices, Edge and Agreement subsidiaries, and IBFs	RIAD4172		1,985,000		2.a.(2)
b. Expense of federal funds purchased and securities sold under agreements to repurchase	RIAD4180		116,000		2.b.
c. Interest on trading liabilities and other borrowed money	RIAD4185		1,142,000		2.c.

(1) Includes interest income on time certificates of deposit not held for trading.

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Schedule RI—Continued

Dollar Amounts in Thousands		Bil	Mil	Thou	
d. Interest on subordinated notes and debentures	RIAD4200		126,000		2.d.
e. Total interest expense (sum of items 2.a through 2.d)	RIAD4073		3,796,000		2.e.
3. Net interest income (item 1.h minus 2.e)	RIAD4074		20,082,000		3.
4. Provision for loan and lease losses	RIAD4230		1,866,000		4.
5. Noninterest income:					
a. Income from fiduciary activities ⁽¹⁾	RIAD4070		826,000		5.a.
b. Service charges on deposit accounts in domestic offices	RIAD4080		125,000		5.b.
c. Trading revenue ⁽²⁾	RIADA220		2,581,000		5.c.
d.					
(1) Fees and commissions from securities brokerage	RIADC886		62,000		5.d.(1)
(2) Investment banking, advisory, and underwriting fees and commissions	RIADC888		255,000		5.d.(2)
(3) Fees and commissions from annuity sales	RIADC887		9,000		5.d.(3)
(4) Underwriting income from insurance and reinsurance activities	RIADC386		0		5.d.(4)
(5) Income from other insurance activities	RIADC387		289,000		5.d.(5)
e. Venture capital revenue	RIADB491		0		5.e.
f. Net servicing fees	RIADB492		163,000		5.f.
g. Net securitization income	RIADB493		0		5.g.
h. Not applicable					
i. Net gains (losses) on sales of loans and leases	RIAD5416		174,000		5.i.
j. Net gains (losses) on sales of other real estate owned	RIAD5415		6,000		5.j.
k. Net gains (losses) on sales of other assets (excluding securities)	RIADB496		112,000		5.k.
l. Other noninterest income ^(*)	RIADB497		3,731,000		5.l.
m. Total noninterest income (sum of items 5.a. through 5.l.)	RIAD4079		8,333,000		5.m.
6.					
a. Realized gains (losses) on held-to-maturity securities	RIAD3521		0		6.a.
b. Realized gains (losses) on available-for-sale securities	RIAD3196		(72,000)		6.b.
7. Noninterest expense:					
a. Salaries and employee benefits	RIAD4135		7,329,000		7.a.
b. Expenses of premises and fixed assets (net of rental income) (excluding salaries and employee benefits and mortgage interest)	RIAD4217		1,098,000		7.b.
c.					
(1) Goodwill impairment losses	RIADC216		0		7.c.(1)
(2) Amortization expense and impairment losses for other intangible assets	RIADC232		335,000		7.c.(2)
d. Other noninterest expense ^(*)	RIAD4092		8,220,000		7.d.
e. Total noninterest expense (sum of items 7.a. through 7.d.)	RIAD4093		16,982,000		7.e.
8. Income (loss) before income taxes and extraordinary items and other adjustments (item 3 plus or minus items 4, 5.m, 6.a, 6.b, and 7.e)	RIAD4301		9,495,000		8.
9. Applicable income taxes (on item 8)	RIAD4302		3,295,000		9.
10. Income (loss) before extraordinary items and other adjustments (item 8 minus item 9)	RIAD4300		6,200,000		10.
11. Extraordinary items and other adjustments, net of income taxes ^(*)	RIAD4320		18,000		11.
12. Net income (loss) attributable to bank and noncontrolling (minority) interests (sum of items 10 and 11)	RIADG104		6,218,000		12.
13. LESS: Net income (loss) attributable to noncontrolling (minority) interests (if net income, report as a positive value; if net loss, report as a negative value)	RIADG103		58,000		13.
14. Net income (loss) attributable to bank (item 12 minus item 13)	RIAD4340		6,160,000		14.

(1) For banks required to complete Schedule RC-T, items 14 through 22, income from fiduciary activities reported in Schedule RI, item 5.a. must equal the amount reported in Schedule RC-T, item 22.

(2) For banks required to complete Schedule RI, Memorandum item 8, trading revenue reported in Schedule RI, item 5.c. must equal the sum of Memorandum items 8.a through 8.e.

(*) Describe on Schedule RI-E - Explanations

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Schedule RI

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Schedule RI—Continued

Memoranda

Dollar Amounts in Thousands	Bil	Mil	Thou	
1. Interest expense incurred to carry tax-exempt securities, loans, and leases acquired after August 7, 1986, that is not deductible for federal income tax purposes <i>Memorandum item 2 is to be completed by banks with \$1 billion or more in total assets. (1)</i>	RIAD4513	34,000		M.1.
2. Income from the sale and servicing of mutual funds and annuities in domestic offices (included in Schedule RI, item 8)	RIAD8431	0		M.2.
3. Income on tax-exempt loans and leases to states and political subdivisions in the U.S. (included in Schedule RI, items 1.a and 1.b)	RIAD4313	2,000		M.3.
4. Income on tax-exempt securities issued by states and political subdivisions in the U.S. (included in Schedule RI, item 1.d.(3))	RIAD4507	299,000		M.4.

	Number		
5. Number of full-time equivalent employees at end of current period (round to nearest whole number)	RIAD4150	178992	M.5.
6. Not applicable			

	YYYYMMDD		
7. If the reporting bank has restated its balance sheet as a result of applying push down accounting this calendar year, report the date of the bank's acquisition (2)	RIAD9106		M.7.

Dollar Amounts in Thousands	Bil	Mil	Thou	
8. Trading revenue (from cash instruments and derivative instruments) (sum of Memorandum items 8.a through 8.e must equal Schedule RI, item 5.c) <i>Memorandum items 8.a through 8.e are to be completed by banks that reported average trading assets (Schedule RC-K, item 7) of \$2 million or more for any quarter of the preceding calendar year.</i>				
a. Interest rate exposures	RIAD8757	1,425,000		M.8.a.
b. Foreign exchange exposures	RIAD8758	1,019,000		M.8.b.
c. Equity security and index exposures	RIAD8759	(20,000)		M.8.c.
d. Commodity and other exposures	RIAD8760	101,000		M.8.d.
e. Credit exposures	RIADF186	56,000		M.8.e.
<i>Memorandum items 8.f and 8.g are to be completed by banks with \$100 billion or more in total assets that are required to complete Schedule RI, Memorandum items 8.a through 8.e, above. (1)</i>				
f. Impact on trading revenue of changes in the creditworthiness of the bank's derivatives counterparties on the bank's derivative assets (included in Memorandum items 8.a through 8.e above)	RIADK090	328,000		M.8.f.
g. Impact on trading revenue of changes in the creditworthiness of the bank on the bank's derivative liabilities (included in Memorandum items 8.a through 8.e above)	RIADK094	(138,000)		M.8.g.
9. Net gains (losses) recognized in earnings on credit derivatives that economically hedge credit exposures held outside the trading account:				
a. Net gains (losses) on credit derivatives held for trading	RIADC889	0		M.9.a.
b. Net gains (losses) on credit derivatives held for purposes other than trading	RIADC890	(228,000)		M.9.b.
10. Credit losses on derivatives (see instructions)	RIADA251	11,000		M.10.

(1) The asset size tests are generally based on the total assets reported on the June 30, 2013, Report of Condition.

(2) For example, a bank acquired on March 1, 2014, would report 20140301.

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Schedule RI 7

Schedule RI—Continued

Memoranda—Continued

	Yes/No		
11. Does the reporting bank have a Subchapter S election in effect for federal income tax purposes for the current tax year?	RIADA530	NO	M.11.
	Bil	Mil	Thou
<i>Memorandum item 12 is to be completed by banks that are required to complete Schedule RC-C, part I, Memorandum items 8.b and 8.c.</i>			
12. Noncash income from negative amortization on closed-end loans secured by 1-4 family residential properties (included in Schedule RI, item 1.a.(1)(a)(1))	RIADF228	N/A	
<i>Memorandum item 13 is to be completed by banks that have elected to account for assets and liabilities under a fair value option.</i>			
13. Net gains (losses) recognized in earnings on assets and liabilities that are reported at fair value under a fair value option:			
a. Net gains (losses) on assets	RIADF551	(191,000)	M.13.a.
(1) Estimated net gains (losses) on loans attributable to changes in instrument-specific credit risk ..	RIADF552	(84,000)	M.13.a.(1)
b. Net gains (losses) on liabilities	RIADF553	12,000	M.13.b.
(1) Estimated net gains (losses) on liabilities attributable to changes in instrument-specific credit risk	RIADF554	0	M.13.b.(1)
14. Other-than-temporary impairment losses on held-to-maturity and available-for-sale debt securities:			
a. Total other-than-temporary impairment losses	RIADJ319	211,000	M.14.a.
b. Portion of losses recognized in other comprehensive income (before income taxes)	RIADJ320	0	M.14.b.
c. Net impairment losses recognized in earnings (included in Schedule RI, items 6.a and 6.b) (Memorandum item 14.a minus Memorandum item 14.b)	RIADJ321	211,000	M.14.c.

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Schedule RIA **8**

Schedule RI-A—Changes in Bank Equity Capital

Dollar Amounts in Thousands		Bil	Mil	Thou	
1. Total bank equity capital most recently reported for the December 31, 2013 , Reports of Condition and Income (i.e., after adjustments from amended Reports of Income)	RIAD3217	147,557,000			1.
2. Cumulative effect of changes in accounting principles and corrections of material accounting errors (*)	RIADB507	0			2.
3. Balance end of previous calendar year as restated (sum of items 1 and 2)	RIADB508	147,557,000			3.
4. Net income (loss) attributable to bank (must equal Schedule RI, item 14)	RIAD4340	6,160,000			4.
5. Sale, conversion, acquisition, or retirement of capital stock, net (excluding treasury stock transactions)	RIADB509	(16,000)			5.
6. Treasury stock transactions, net	RIADB510	0			6.
7. Changes incident to business combinations, net	RIAD4356	0			7.
8. LESS: Cash dividends declared on preferred stock	RIAD4470	0			8.
9. LESS: Cash dividends declared on common stock	RIAD4460	4,900,000			9.
10. Other comprehensive income (1)	RIADB511	783,000			10.
11. Other transactions with stockholders (including a parent holding company)* (not included in items 5, 6, 8, or 9 above)	RIAD4415	246,000			11.
12. Total bank equity capital end of current period (sum of items 3 through 11) (must equal Schedule RC, item 27.a)	RIAD3210	149,830,000			12.

(*) Describe on Schedule RI-E - Explanations

(1) Includes, but is not limited to, changes in net unrealized holding gains (losses) on available-for-sale securities, changes in accumulated net gains (losses) on cash flow hedges, foreign currency translation adjustments, and pension and other postretirement plan-related changes other than net periodic benefit cost.

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Schedule **RI-B** **9**

**Schedule RI-B—Charge-offs and Recoveries on Loans and Leases
and Changes in Allowance for Loan and Lease Losses**

Part I. Charge-offs ⁽¹⁾ and Recoveries on Loans and Leases

Part I includes charge-offs and recoveries through the allocated transfer risk reserve.

Dollar Amounts in Thousands	(Column A) Charge-offs: Calendar YTD		(Column B) Recoveries: Calendar YTD		
1. Loans secured by real estate:					
a. Construction, land development, and other land loans in domestic offices:					
(1) 1-4 family residential construction loans	RIADC891	0	RIADC892	0	1.a.(1)
(2) Other construction loans and all land development and other land loans	RIADC893	0	RIADC894	8,000	1.a.(2)
b. Secured by farmland in domestic offices	RIAD3584	0	RIAD3585	0	1.b.
c. Secured by 1-4 family residential properties in domestic offices:					
(1) Revolving, open-end loans secured by 1-4 family residential properties and extended under lines of credit	RIAD5411	108,000	RIAD5412	17,000	1.c.(1)
(2) Closed-end loans secured by 1-4 family residential properties:					
(a) Secured by first liens	RIADC234	226,000	RIADC217	63,000	1.c.(2)(a)
(b) Secured by junior liens	RIADC235	129,000	RIADC218	16,000	1.c.(2)(b)
d. Secured by multifamily (5 or more) residential properties in domestic offices	RIAD3588	1,000	RIAD3589	0	1.d.
e. Secured by nonfarm nonresidential properties in domestic offices:					
(1) Loans secured by owner-occupied nonfarm nonresidential properties	RIADC895	2,000	RIADC896	1,000	1.e.(1)
(2) Loans secured by other nonfarm nonresidential properties	RIADC897	0	RIADC898	1,000	1.e.(2)
f. In foreign offices	RIADB512	63,000	RIADB513	12,000	1.f.
2. Loans to depository institutions and acceptances of other banks:					
a. To U.S. banks and other U.S. depository institutions	RIAD4653	0	RIAD4663	0	2.a.
b. To foreign banks	RIAD4654	3,000	RIAD4664	0	2.b.
3. Loans to finance agricultural production and other loans to farmers	RIAD4655	0	RIAD4665	0	3.
4. Commercial and industrial loans:					
a. To U.S. addressees (domicile)	RIAD4645	115,000	RIAD4617	31,000	4.a.
b. To non-U.S. addressees (domicile)	RIAD4646	117,000	RIAD4618	43,000	4.b.
5. Loans to individuals for household, family, and other personal expenditures:					
a. Credit cards	RIADB514	3,475,000	RIADB515	635,000	5.a.
b. Automobile loans	RIADK129	0	RIADK133	2,000	5.b.
c. Other (includes revolving credit plans other than credit cards and other consumer loans)	RIADK205	490,000	RIADK206	145,000	5.c.
6. Loans to foreign governments and official institutions	RIAD4643	0	RIAD4627	0	6.
7. All other loans	RIAD4644	24,000	RIAD4628	14,000	7.
8. Lease financing receivables:					
a. Leases to individuals for household, family, and other personal expenditures	RIADF185	20,000	RIADF187	7,000	8.a.
b. All other leases	RIADC880	0	RIADF188	1,000	8.b.
9. Total (sum of items 1 through 8)	RIAD4635	4,773,000	RIAD4605	996,000	9.

(1) Include write-downs arising from transfers of loans to a held-for-sale account.

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Schedule RIBI 10

Schedule RI-B—Continued

Part I—Continued

Memoranda

Dollar Amounts in Thousands	(Column A) Charge-offs: Calendar YTD		(Column B) Recoveries: Calendar YTD		
1. Loans to finance commercial real estate, construction, and land development activities (<i>not secured by real estate</i>) included in Schedule RI-B, part I, items 4 and 7, above	RIAD5409	0	RIAD5410	0	M.1.
2. Loans secured by real estate to non-U.S. addressees (domicile) (included in Schedule RI-B, part I, item 1, above)	RIAD4652	50,000	RIAD4662	12,000	M.2.
3. Not applicable					

Dollar Amounts in Thousands				
	Bil	Mil	Thou	
<i>Memorandum item 4 is to be completed by banks that (1) together with affiliated institutions, have outstanding credit card receivables (as defined in the instructions) that exceed \$500 million as of the report date or (2) are credit card specialty banks as defined for Uniform Bank Performance Report purposes.</i>				
4. Uncollectible retail credit card fees and finance charges reversed against income (i.e., not included in charge-offs against the allowance for loan and lease losses)	RIADC388	477,000		M.4.

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Schedule RIBII **11**

Schedule RI-B—Continued

Part II. Changes in Allowance for Loan and Lease Losses

Dollar Amounts in Thousands		Bil	Mil	Thou	
1. Balance most recently reported for the December 31, 2013 , Reports of Condition and Income (i.e., after adjustments from amended Reports of Income)	RIADB522	15,693,000			1.
2. Recoveries (must equal part I, item 9, column B, above)	RIAD4605	996,000			2.
3. LESS: Charge-offs (must equal part I, item 9, column A, above less Schedule RI-B, part II, item 4)	RIADC079	4,226,000			3.
4. LESS: Write-downs arising from transfers of loans to a held-for-sale account	RIAD5523	547,000			4.
5. Provision for loan and lease losses (must equal Schedule RI, item 4)	RIAD4230	1,866,000			5.
6. Adjustments (see instructions for this schedule) (*)	RIADC233	9,000			6.
7. Balance end of current period (sum of items 1, 2, 5, and 6, less items 3 and 4) (must equal Schedule RC, item 4.c)	RIAD3123	13,791,000			7.

Memoranda

Dollar Amounts in Thousands		Bil	Mil	Thou	
1. Allocated transfer risk reserve included in Schedule RI-B, part II, item 7, above	RIADC435		0		M.1.
<i>Memorandum items 2 and 3 are to be completed by banks that (1) together with affiliated institutions, have outstanding credit card receivables (as defined in the instructions) that exceed \$500 million as of the report date or (2) are credit card specialty banks as defined for Uniform Bank Performance Report purposes.</i>					
2. Separate valuation allowance for uncollectible retail credit card fees and finance charges	RIADC389		0		M.2.
3. Amount of allowance for loan and lease losses attributable to retail credit card fees and finance charges	RIADC390		314,000		M.3.
<i>Memorandum item 4 is to be completed by all banks.</i>					
4. Amount of allowance for post-acquisition credit losses on purchased credit-impaired loans accounted for in accordance with FASB ASC 310-30 (former AICPA Statement of Position 03-3) (included in Schedule RI-B, part II, item 7, above)	RIADC781		26,000		M.4.

(*) Describe on Schedule RI-E - Explanations.

Schedule RI-C—Disaggregated Data on the Allowance for Loan and Lease Losses

Schedule RI-C is to be completed by institutions with \$1 billion or more in total assets. (1)

	(Column A) Recorded Investment: Individually Evaluated for Impairment and Determined to be Impaired (ASC 310-10-35)	(Column B) Allowance Balance: Individually Evaluated for Impairment and Determined to be Impaired (ASC 310-10-35)	(Column C) Recorded Investment: Collectively Evaluated for Impairment (ASC 450-20)	(Column D) Allowance Balance: Collectively Evaluated for Impairment (ASC 450-20)	(Column E) Recorded Investment: Purchased Credit-Impaired Loans (ASC 310-30)	(Column F) Allowance Balance: Purchased Credit-Impaired Loans (ASC 310-30)
Dollar Amounts in Thousands						
1. Real estate loans:						
a. Construction loans	0	0	1,458,000	9,000	0	0
b. Commercial real estate loans	479,000	22,000	14,310,000	211,000	2,000	2,000
c. Residential real estate loans	13,716,000	1,869,000	145,278,000	1,726,000	349,000	24,000
2. Commercial loans (2)	13,902,000	194,000	250,301,000	2,047,000	12,000	0
3. Credit cards	2,917,000	993,000	128,196,000	5,614,000	107,000	0
4. Other consumer loans	1,047,000	116,000	27,458,000	740,000	0	0
5. Unallocated, if any				RCFDM745		
6. Total (for each column, sum of items 1.a through 5) (3)	32,061,000	3,194,000	567,001,000	10,571,000	470,000	26,000

(1) The \$1 billion asset size test is generally based on the total assets reported on the June 30, 2013, Report of Condition.

(2) Include all loans and leases not reported as real estate loans, credit cards, or other consumer loans in items 1, 3, or 4 of Schedule RI-C.

(3) The sum of item 6, columns B, D, and F, must equal Schedule RC, item 4.c. Item 6, column E, must equal Schedule RI-B, Part I, Memorandum item 7.b. Item 6, column F, must equal Schedule RI-B, Part II, Memorandum item 4.

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Schedule **RI-D** **13**

Schedule RI-D—Income from Foreign Offices

For all banks with foreign offices (including Edge or Agreement subsidiaries and IBFs) where foreign office revenues, assets, or net income exceed 10 percent of consolidated total revenues, total assets, or net income.

Dollar Amounts in Thousands		Bil	Mil	Thou	
1. Total interest income in foreign offices	RIADC899	10,122,000			1.
2. Total interest expense in foreign offices	RIADC900	2,386,000			2.
3. Provision for loan and lease losses in foreign offices	RIADC901	813,000			3.
4. Noninterest income in foreign offices:					
a. Trading revenue	RIADC902	1,886,000			4.a.
b. Investment banking, advisory, brokerage, and underwriting fees and commissions	RIADC903	161,000			4.b.
c. Net securitization income	RIADC904	0			4.c.
d. Other noninterest income	RIADC905	3,349,000			4.d.
5. Realized gains (losses) on held-to-maturity and available-for-sale securities in foreign offices	RIADC906	(57,000)			5.
6. Total noninterest expense in foreign offices	RIADC907	8,493,000			6.
7. Adjustments to pretax income in foreign offices for internal allocations to foreign offices to reflect the effects of equity capital on overall bank funding costs	RIADC908	(96,000)			7.
8. Applicable income taxes (on items 1 through 7)	RIADC909	1,234,000			8.
9. Extraordinary items and other adjustments, net of income taxes, in foreign offices	RIADC910	18,000			9.
10. Net income attributable to foreign offices before eliminations arising from consolidation (item 1 plus or minus items 2 through 9)	RIADC911	2,457,000			10.
11. Not applicable					
12. Eliminations arising from the consolidation of foreign offices with domestic offices	RIADC913	0			12.
13. Consolidated net income attributable to foreign offices (sum of items 10 and 12)	RIADC914	2,457,000			13.

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Schedule RIE **14**

Schedule RI-E—Explanations

Schedule RI-E is to be completed each quarter on a calendar year-to-date basis.

Detail all adjustments in Schedule RI-A and RI-B, all extraordinary items and other adjustments in Schedule RI, and all significant items of other noninterest income and other noninterest expense in Schedule RI. (See instructions for details.)

Dollar Amounts in Thousands		Bil	Mil	Thou	
1. Other noninterest income (from Schedule RI, item 5.I):					
Itemize and describe amounts greater than \$25,000 that exceed 3% of Schedule RI, item 5.I:					
a.	Income and fees from the printing and sale of checks	RIADC013		0	1.a.
b.	Earnings on/increase in value of cash surrender value of life insurance	RIADC014		0	1.b.
c.	Income and fees from automated teller machines (ATMs)	RIADC016		0	1.c.
d.	Rent and other income from other real estate owned	RIAD4042		0	1.d.
e.	Safe deposit box rent	RIADC015		0	1.e.
f.	Net change in the fair values of financial instruments accounted for under a fair value option	RIADF229		0	1.f.
g.	Bank card and credit card interchange fees	RIADF555	1,164,000		1.g.
h.	Gains on bargain purchases	RIADJ447		0	1.h.
i.	TEXT4461	RIAD4461		0	1.i.
j.	TEXT4462 Other banking related fees	RIAD4462	2,268,000		1.j.
k.	TEXT4463 Letters-of-credit commitment fees	RIAD4463	332,000		1.k.
2. Other noninterest expense (from Schedule RI, item 7.d):					
Itemize and describe amounts greater than \$25,000 that exceed 3% of Schedule RI, item 7.d:					
a.	Data processing expenses	RIADC017	1,712,000		2.a.
b.	Advertising and marketing expenses	RIAD0497	804,000		2.b.
c.	Directors' fees	RIAD4136		0	2.c.
d.	Printing, stationery, and supplies	RIADC018		0	2.d.
e.	Postage	RIAD8403		0	2.e.
f.	Legal fees and expenses	RIAD4141		0	2.f.
g.	FDIC deposit insurance assessments	RIAD4146		0	2.g.
h.	Accounting and auditing expenses	RIADF556		0	2.h.
i.	Consulting and advisory expenses	RIADF557		0	2.i.
j.	Automated teller machine (ATM) and interchange expenses	RIADF558		0	2.j.
k.	Telecommunications expenses	RIADF559		0	2.k.
l.	TEXT4464 Expense paid to affiliates	RIAD4464	1,155,000		2.l.
m.	TEXT4467 Contract service provider fees	RIAD4467	285,000		2.m.
n.	TEXT4468 Operational risk losses	RIAD4468	255,000		2.n.
3. Extraordinary items and other adjustments and applicable income tax effect (from Schedule RI, item 11)					
(itemize and describe all extraordinary items and other adjustments):					
a.(1)	TEXT4469 Discontinued operations	RIAD4469	41,000		3.a.(1)
(2)	Applicable income tax effect	RIAD4486	23,000		3.a.(2)
b.(1)	TEXT4487	RIAD4487		0	3.b.(1)
(2)	Applicable income tax effect	RIAD4488		0	3.b.(2)
c.(1)	TEXT4489	RIAD4489		0	3.c.(1)
(2)	Applicable income tax effect	RIAD4491		0	3.c.(2)

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Schedule RIE **15**

Schedule RI-E—Continued

		Dollar Amounts in Thousands				
			Bil	Mil	Thou	
4. Cumulative effect of changes in accounting principles and corrections of material accounting errors (from Schedule RI-A, item 2) (itemize and describe all such effects):						
a.	TEXTB526	RIADB526			0	4.a.
b.	TEXTB527	RIADB527			0	4.b.
5. Other transactions with stockholders (including a parent holding company) (from Schedule RI-A, item 11) (itemize and describe all such transactions):						
a.	TEXT4498 \$37MM relates to a transfer from CitiFinancial entities to CBNA; \$94MM repre	RIAD4498		131,000		5.a.
b.	TEXT4499 \$57MM Relates to transfer of Citicorp Data Systems, Inc. (CDSI) from Citicor	RIAD4499		115,000		5.b.
6. Adjustments to allowance for loan and lease losses (from Schedule RI-B, part II, item 6) (itemize and describe all adjustments):						
a.	TEXT4521 Primarily due to Foreign Exchange Translations	RIAD4521		9,000		6.a.
b.	TEXT4522	RIAD4522		0		6.b.

		Yes/No		
7. Other explanations (the space below is provided for the bank to briefly describe, at its option, any other significant items affecting the Report of Income):				
a.	Comments?	RIAD4769	YES	7.a.
b. Other explanations:				

(TEXT 4769)

Other noninterest income (from Schedule RI, item 5.i)(only report amounts greater than \$25,000 that exceed 3% of Schedule RI, item 5.i): Earnings of Minority Owned Affiliates \$198,000M, Marked-to-market on Hedging Transactions (\$181,000M). Other noninterest expense (from Schedule RI, item 7.d)(only report amounts greater than \$25,000 that exceed 3% of Schedule RI, item 7.d): Litigation expense \$566,000M

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Schedule RC **16**

**Consolidated Report of Condition for Insured Banks
and Savings Associations for June 30, 2014**

All schedules are to be reported in thousands of dollars. Unless otherwise indicated, report the amount outstanding as of the last business day of the quarter.

Schedule RC—Balance Sheet

Dollar Amounts in Thousands		Bil	Mil	Thou
Assets				
1. Cash and balances due from depository institutions (from Schedule RC-A):				
a. Noninterest-bearing balances and currency and coin ⁽¹⁾	RCFD0081	30,634,000		1.a.
b. Interest-bearing balances ⁽²⁾	RCFD0071	144,361,000		1.b.
2. Securities:				
a. Held-to-maturity securities (from Schedule RC-B, column A)	RCFD1754	14,580,000		2.a.
b. Available-for-sale securities (from Schedule RC-B, column D)	RCFD1773	265,362,000		2.b.
3. Federal funds sold and securities purchased under agreements to resell:				
a. Federal funds sold in domestic offices	RCONB987	0		3.a.
b. Securities purchased under agreements to resell ⁽³⁾	RCFDB989	66,846,000		3.b.
4. Loans and lease financing receivables (from Schedule RC-C):				
a. Loans and leases held for sale	RCFD5369	9,602,000		4.a.
b. Loans and leases, net of unearned income	RCFDB528	603,702,000		4.b.
c. LESS: Allowance for loan and lease losses	RCFD3123	13,791,000		4.c.
d. Loans and leases, net of unearned income and allowance (item 4.b minus 4.c)	RCFDB529	589,911,000		4.d.
5. Trading assets (from Schedule RC-D)				
6. Premises and fixed assets (including capitalized leases)	RCFD3545	136,203,000		5.
7. Other real estate owned (from Schedule RC-M)	RCFD2145	4,356,000		6.
8. Investments in unconsolidated subsidiaries and associated companies	RCFD2150	313,000		7.
9. Investments in unconsolidated subsidiaries and associated companies	RCFD2130	4,263,000		8.
9. Direct and indirect investments in real estate ventures	RCFD3656	0		9.
10. Intangible assets:				
a. Goodwill	RCFD3163	11,702,000		10.a.
b. Other intangible assets (from Schedule RC-M)	RCFD0426	6,121,000		10.b.
11. Other assets (from Schedule RC-F)				
11. Other assets (from Schedule RC-F)	RCFD2160	83,591,000		11.
12. Total assets (sum of items 1 through 11)				
	RCFD2170	1,367,845,000		12.

(1) Includes cash items in process of collection and unposted debits.

(2) Includes time certificates of deposit not held for trading.

(3) Includes all securities resale agreements in domestic and foreign offices, regardless of maturity.

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Schedule RC 17

Schedule RC—Continued

Dollar Amounts in Thousands			Bil	Mil	Thou
Liabilities					
13. Deposits:					
a. In domestic offices (sum of totals of columns A and C from Schedule RC-E, part I)	RCON2200		453,765,000		13.a.
(1) Noninterest-bearing ⁽¹⁾	RCON6631	133,628,000			13.a.(1)
(2) Interest-bearing	RCON6636	320,137,000			13.a.(2)
b. In foreign offices, Edge and Agreement subsidiaries, and IBFs (from Schedule RC-E, part II)	RCFN2200		522,936,000		13.b.
(1) Noninterest-bearing	RCFN6631	63,824,000			13.b.(1)
(2) Interest-bearing	RCFN6636	459,112,000			13.b.(2)
14. Federal funds purchased and securities sold under agreements to repurchase:					
a. Federal funds purchased in domestic offices ⁽²⁾	RCONB993		663,000		14.a.
b. Securities sold under agreements to repurchase ⁽³⁾	RCFDB995		13,068,000		14.b.
15. Trading liabilities (from Schedule RC-D)	RCFD3548		45,170,000		15.
16. Other borrowed money (includes mortgage indebtedness and obligations under capitalized leases) (from Schedule RC-M)	RCFD3190		117,419,000		16.
17. Not applicable					
18. Not applicable					
19. Subordinated notes and debentures ⁽⁴⁾	RCFD3200		7,500,000		19.
20. Other liabilities (from Schedule RC-G)	RCFD2930		56,717,000		20.
21. Total liabilities (sum of items 13 through 20)	RCFD2948		1,217,238,000		21.
22. Not applicable					22.
Equity Capital					
Bank Equity Capital					
23. Perpetual preferred stock and related surplus	RCFD3838		0		23.
24. Common stock	RCFD3230		751,000		24.
25. Surplus (exclude all surplus related to preferred stock)	RCFD3839		138,901,000		25.
26.					
a. Retained earnings	RCFD3632		19,527,000		26.a.
b. Accumulated other comprehensive income ⁽⁵⁾	RCFDB530		(9,349,000)		26.b.
c. Other equity capital components ⁽⁶⁾	RCFDA 130		0		26.c.
27.					
a. Total bank equity capital (sum of items 23 through 26.c)	RCFD3210		149,830,000		27.a.
b. Noncontrolling (minority) interests in consolidated subsidiaries	RCFD3000		777,000		27.b.
28. Total equity capital (sum of items 27.a and 27.b)	RCFDG105		150,607,000		28.
29. Total liabilities and equity capital (sum of items 21 and 28)	RCFD3300		1,367,845,000		29.

(1) Includes noninterest-bearing demand, time, and savings deposits.

(2) Report overnight Federal Home Loan Bank advances in Schedule RC, item 16, "Other borrowed money."

(3) Includes all securities repurchase agreements in domestic and foreign offices, regardless of maturity.

(4) Includes limited-life preferred stock and related surplus.

(5) Includes, but is not limited to, net unrealized holding gains (losses) on available-for-sale securities, accumulated net gains (losses) on cash flow hedges, cumulative foreign currency translation adjustments, and accumulated defined benefit pension and other postretirement plan adjustments.

(6) Includes treasury stock and unearned Employee Stock Ownership Plan shares.

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Schedule RC

18

Schedule RC—Continued

Memoranda

To be reported with the March Report of Condition.

	Number	
1. Indicate in the box at the right the number of the statement below that best describes the most comprehensive level of auditing work performed for the bank by independent external auditors as of any date during 2013		
	RCFD6724	N/A

M.1.

- 1 = Independent audit of the bank conducted in accordance with generally accepted auditing standards by a certified public accounting firm which submits a report on the bank
- 2 = Independent audit of the bank's parent holding company conducted in accordance with generally accepted auditing standards by a certified public accounting firm which submits a report on the consolidated holding company (but not on the bank separately)
- 3 = Attestation on bank management's assertion on the effectiveness of the bank's internal control over financial reporting by a certified public accounting firm

- 4 = Directors' examination of the bank conducted in accordance with generally accepted auditing standards by a certified public accounting firm (may be required by state chartering authority)
- 5 = Directors' examination of the bank performed by other external auditors (may be required by state chartering authority)
- 6 = Review of the bank's financial statements by external auditors
- 7 = Compilation of the bank's financial statements by external auditors
- 8 = Other audit procedures (excluding tax preparation work)
- 9 = No external audit work

	MM/DD	
To be reported with the March Report of Condition.		
2. Bank's fiscal year-end date	RCON8678	N/A

M.2.

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AND FOR THE PERIOD 1 JANUARY 2014 TO 30 JUNE 2014**

June 2014 FFIEC 031 Citibank, N.A. - ID RSSD# 0000476810

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Schedule RCA **19**

Schedule RC-A—Cash and Balances Due From Depository Institutions

Exclude assets held for trading.

Dollar Amounts in Thousands	(Column A) Consolidated Bank		(Column B) Domestic Offices		
1. Cash items in process of collection, unposted debits, and currency and coin	RCFD0022	9,444,000			1.
a. Cash items in process of collection and unposted debits			RCON0020	4,317,000	1.a.
b. Currency and coin			RCON0080	893,000	1.b.
2. Balances due from depository institutions in the U.S.			RCON0082	318,000	2.
a. U.S. branches and agencies of foreign banks (including their IBFs) .	RCFD0083	37,000			2.a.
b. Other commercial banks in the U.S. and other depository institutions in the U.S. (including their IBFs)	RCFD0085	395,000			2.b.
3. Balances due from banks in foreign countries and foreign central banks			RCON0070	110,000	3.
a. Foreign branches of other U.S. banks	RCFD0073	72,000			3.a.
b. Other banks in foreign countries and foreign central banks	RCFD0074	84,298,000			3.b.
4. Balances due from Federal Reserve Banks	RCFD0090	80,749,000	RCON0090	80,749,000	4.
5. Total (sum of items 1 through 4) (total of column A must equal Schedule RC, sum of items 1.a and 1.b)	RCFD0010	174,995,000	RCON0010	86,387,000	5.

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Schedule RCB 20

Schedule RC-B—Securities

Exclude assets held for trading.

Dollar Amounts in Thousands	(Column A) Held-to-maturity Amortized Cost	(Column B) Held-to-maturity Fair Value	(Column C) Available-for- sale Amortized Cost	(Column D) Available-for- sale Fair Value	
1. U.S. Treasury securities	RCFD0211	RCFD0213	RCFD1286	RCFD1287	
	0	0	87,783,000	88,162,000	1.
2. U.S. Government agency obligations (exclude mortgage-backed securities):					
a. Issued by U.S. Government agencies ⁽¹⁾	RCFD1289	RCFD1290	RCFD1291	RCFD1293	
	0	0	7,000	7,000	2.a.
b. Issued by U.S. Government-sponsored agencies ⁽²⁾	RCFD1294	RCFD1295	RCFD1297	RCFD1298	
	0	0	14,952,000	15,004,000	2.b.
3. Securities issued by states and political subdivisions in the U.S.	RCFD8496	RCFD8497	RCFD8498	RCFD8499	
	6,849,000	6,873,000	13,237,000	12,259,000	3.
4. Mortgage-backed securities (MBS):					
a. Residential mortgage pass-through securities:					
(1) Guaranteed by GNMA	RCFDG300	RCFDG301	RCFDG302	RCFDG303	
	0	0	1,075,000	1,073,000	4.a.(1)
(2) Issued by FNMA and FHLMC	RCFDG304	RCFDG305	RCFDG306	RCFDG307	
	1,579,000	1,580,000	22,451,000	22,756,000	4.a.(2)
(3) Other pass-through securities	RCFDG308	RCFDG309	RCFDG310	RCFDG311	
	0	0	131,000	131,000	4.a.(3)
b. Other residential mortgage-backed securities (include CMOs, REMICs, and stripped MBS):					
(1) Issued or guaranteed by U.S. Government agencies or sponsored agencies ⁽³⁾	RCFDG312	RCFDG313	RCFDG314	RCFDG315	
	2,672,000	2,669,000	10,661,000	10,607,000	4.b.(1)
(2) Collateralized by MBS issued or guaranteed by U.S. Government agencies or sponsored agencies ⁽³⁾	RCFDG316	RCFDG317	RCFDG318	RCFDG319	
	0	0	0	0	4.b.(2)
(3) All other residential MBS	RCFDG320	RCFDG321	RCFDG322	RCFDG323	
	1,132,000	1,231,000	9,345,000	9,432,000	4.b.(3)
c. Commercial MBS:					
(1) Commercial mortgage pass-through securities:					
(a) Issued or guaranteed by FNMA, FHLMC, or GNMA	RCFDK142	RCFDK143	RCFDK144	RCFDK145	
	702,000	703,000	888,000	895,000	4.c.(1)(a)
(b) Other pass-through securities	RCFDK146	RCFDK147	RCFDK148	RCFDK149	
	0	0	0	0	4.c.(1)(b)
(2) Other commercial MBS:					
(a) Issued or guaranteed by U.S. Government agencies or sponsored agencies ⁽³⁾	RCFDK150	RCFDK151	RCFDK152	RCFDK153	
	460,000	462,000	1,582,000	1,577,000	4.c.(2)(a)
(b) All other commercial MBS	RCFDK154	RCFDK155	RCFDK156	RCFDK157	
	11,000	12,000	0	0	4.c.(2)(b)

(1) Includes Small Business Administration "Guaranteed Loan Pool Certificates," U.S. Maritime Administration obligations, and Export-Import Bank participation certificates.

(2) Includes obligations (other than mortgage-backed securities) issued by the Farm Credit System, the Federal Home Loan Bank System, the Federal Home Loan Mortgage Corporation, the Federal National Mortgage Association, the Financing Corporation, Resolution Funding Corporation, the Student Loan Marketing Association, and the Tennessee Valley Authority.

(3) U.S. Government agencies include, but are not limited to, such agencies as the Government National Mortgage Association (GNMA), the Federal Deposit Insurance Corporation (FDIC), and the National Credit Union Administration (NCUA). U.S. Government-sponsored agencies include, but are not limited to, such agencies as the Federal Home Loan Mortgage Corporation (FHLMC) and the Federal National Mortgage Association (FNMA).

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Schedule RCB

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Schedule RC-B—Continued

Dollar Amounts in Thousands	(Column A) Held-to-maturity Amortized Cost	(Column B) Held-to-maturity Fair Value	(Column C) Available-for- sale Amortized Cost	(Column D) Available-for- sale Fair Value	
5. Asset-backed securities and structured financial products:					
a. Asset-backed securities (ABS) (from RC-B Memoranda)	RCFDC026	RCFDC988	RCFDC989	RCFDC027	
	207,000	203,000	7,824,000	7,866,000	5.a.
b. Structured financial products:					
(1) Cash	RCFDG336	RCFDG337	RCFDG338	RCFDG339	
	216,000	229,000	5,651,000	5,572,000	5.b.(1)
(2) Synthetic	RCFDG340	RCFDG341	RCFDG342	RCFDG343	
	0	0	0	0	5.b.(2)
(3) Hybrid	RCFDG344	RCFDG345	RCFDG346	RCFDG347	
	0	0	0	0	5.b.(3)
6. Other debt securities:					
a. Other domestic debt securities	RCFD1737	RCFD1738	RCFD1739	RCFD1741	
	0	0	661,000	644,000	6.a.
b. Other foreign debt securities	RCFD1742	RCFD1743	RCFD1744	RCFD1746	
	752,000	871,000	84,360,000	84,494,000	6.b.
7. Investments in mutual funds and other equity securities with readily determinable fair values ⁽¹⁾			RCFDA510	RCFDA511	
			4,736,000	4,883,000	7.
8. Total (sum of items 1 through 7) (total of column A must equal Schedule RC, item 2.a) (total of column D must equal Schedule RC, item 2.b.)	RCFD1754	RCFD1771	RCFD1772	RCFD1773	
	14,580,000	14,833,000	265,344,000	265,362,000	8.

(1) Report Federal Reserve stock, Federal Home Loan Bank stock, and bankers' bank stock in Schedule RC-F, item 4.

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Schedule RC-B—Continued

Memoranda

Dollar Amounts in Thousands		Bil	Mil	Thou	
1. Pledged securities ⁽¹⁾	RCFD0416	167,222,000			M.1.
2. Maturity and repricing data for debt securities (excluding those in nonaccrual status): ⁽¹⁾ ⁽²⁾					
a. Securities issued by the U.S. Treasury, U.S. Government agencies, and states and political subdivisions in the U.S.; other non-mortgage debt securities; and mortgage pass-through securities other than those backed by closed-end first lien 1-4 family residential mortgages with a remaining maturity or next repricing date of: ⁽³⁾ ⁽⁴⁾					
(1) Three months or less	RCFDA549	34,957,000			M.2.a.(1)
(2) Over three months through 12 months	RCFDA550	29,761,000			M.2.a.(2)
(3) Over one year through three years	RCFDA551	81,442,000			M.2.a.(3)
(4) Over three years through five years	RCFDA552	47,643,000			M.2.a.(4)
(5) Over five years through 15 years	RCFDA553	13,393,000			M.2.a.(5)
(6) Over 15 years	RCFDA554	16,384,000			M.2.a.(6)
b. Mortgage pass-through securities backed by closed-end first lien 1-4 family residential mortgages with a remaining maturity or next repricing date of: ⁽³⁾ ⁽⁵⁾					
(1) Three months or less	RCFDA555	46,000			M.2.b.(1)
(2) Over three months through 12 months	RCFDA556	841,000			M.2.b.(2)
(3) Over one year through three years	RCFDA557	1,530,000			M.2.b.(3)
(4) Over three years through five years	RCFDA558	1,668,000			M.2.b.(4)
(5) Over five years through 15 years	RCFDA559	2,461,000			M.2.b.(5)
(6) Over 15 years	RCFDA560	18,993,000			M.2.b.(6)
c. Other mortgage-backed securities (include CMOs, REMICs, and stripped MBS; exclude mortgage pass-through securities) with an expected average life of: ⁽⁶⁾					
(1) Three years or less	RCFDA561	6,982,000			M.2.c.(1)
(2) Over three years	RCFDA562	18,909,000			M.2.c.(2)
d. Debt securities with a REMAINING MATURITY of one year or less (included in Memorandum items 2.a through 2.c above)	RCFDA248	47,851,000			M.2.d.
3. Amortized cost of held-to-maturity securities sold or transferred to available-for-sale or trading securities during the calendar year-to-date (report the amortized cost at date of sale or transfer)	RCFD1778	8,000			M.3.
4. Structured notes (included in the held-to-maturity and available-for-sale accounts in Schedule RC-B, items 2, 3, 5, and 6):					
a. Amortized cost	RCFD8782	0			M.4.a.
b. Fair value	RCFD8783	0			M.4.b.

(1) Includes held-to-maturity securities at amortized cost and available-for-sale securities at fair value.
(2) Exclude investments in mutual funds and other equity securities with readily determinable fair values.
(3) Report fixed rate debt securities by remaining maturity and floating rate debt securities by next repricing date.
(4) Sum of Memorandum items 2.a.(1) through 2.a.(6) plus any nonaccrual debt securities in the categories of debt securities reported in Memorandum item 2.a that are included in Schedule RC-N, item 9, column C, must equal Schedule RC-B, sum of items 1, 2, 3, 4.c.(1), 5, and 6, columns A and D, plus residential mortgage pass-through securities other than those backed by closed-end first lien 1-4 family residential mortgages included in Schedule RC-B, item 4.a, columns A and D.
(5) Sum of Memorandum items 2.b.(1) through 2.b.(6) plus any nonaccrual mortgage pass-through securities backed by closed-end first lien 1-4 family residential mortgages included in Schedule RC-N, item 9, column C, must equal Schedule RC-B, item 4.a, sum of columns A and D, less the amount of residential mortgage pass-through securities other than those backed by closed-end first lien 1-4 family residential mortgages included in Schedule RC-B, item 4.a, columns A and D.
(6) Sum of Memorandum items 2.c.(1) and 2.c.(2) plus any nonaccrual "Other mortgage-backed securities" included in Schedule RC-N, item 9, column C, must equal Schedule RC-B, sum of items 4.b. and 4.c.(2), columns A and D.

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Schedule RCB

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Schedule RC-B—Continued

Memoranda—Continued

Dollar Amounts in Thousands	(Column A) Held-to-maturity Amortized Cost	(Column B) Held-to-maturity Fair Value	(Column C) Available-for- sale Amortized Cost	(Column D) Available-for- sale Fair Value	
<i>Memorandum item 5.a through 5.f are to be completed by banks with \$1 billion or more in total assets. ⁽¹⁾</i>					
5. Asset-backed securities (ABS) (for each column, sum of Memorandum items 5.a through 5.f must equal Schedule RC-B, item 5.a):					
a. Credit card receivables	RCFDB838	RCFDB839	RCFDB840	RCFDB841	
	0	0	1,414,000	1,416,000	M.5.a.
b. Home equity lines	RCFDB842	RCFDB843	RCFDB844	RCFDB845	
	9,000	12,000	0	0	M.5.b.
c. Automobile loans	RCFDB846	RCFDB847	RCFDB848	RCFDB849	
	0	0	2,566,000	2,567,000	M.5.c.
d. Other consumer loans	RCFDB850	RCFDB851	RCFDB852	RCFDB853	
	180,000	171,000	3,531,000	3,569,000	M.5.d.
e. Commercial and industrial loans	RCFDB854	RCFDB855	RCFDB856	RCFDB857	
	0	0	268,000	270,000	M.5.e.
f. Other	RCFDB858	RCFDB859	RCFDB860	RCFDB861	
	18,000	20,000	45,000	44,000	M.5.f.
6. Structured financial products by underlying collateral or reference assets (for each column, sum of Memorandum items 6.a through 6.g must equal Schedule RC-B, sum of items 5.b.(1) through (3)):					
a. Trust preferred securities issued by financial institutions	RCFDG348	RCFDG349	RCFDG350	RCFDG351	
	216,000	229,000	0	0	M.6.a.
b. Trust preferred securities issued by real estate investment trusts	RCFDG352	RCFDG353	RCFDG354	RCFDG355	
	0	0	0	0	M.6.b.
c. Corporate and similar loans	RCFDG356	RCFDG357	RCFDG358	RCFDG359	
	0	0	5,651,000	5,572,000	M.6.c.
d. 1-4 family residential MBS issued or guaranteed by U.S. government-sponsored enterprises (GSEs)	RCFDG360	RCFDG361	RCFDG362	RCFDG363	
	0	0	0	0	M.6.d.
e. 1-4 family residential MBS not issued or guaranteed by GSEs	RCFDG364	RCFDG365	RCFDG366	RCFDG367	
	0	0	0	0	M.6.e.
f. Diversified (mixed) pools of structured financial products	RCFDG368	RCFDG369	RCFDG370	RCFDG371	
	0	0	0	0	M.6.f.
g. Other collateral or reference assets	RCFDG372	RCFDG373	RCFDG374	RCFDG375	
	0	0	0	0	M.6.g.

(1) The \$1 billion asset size test is generally based on the total assets reported on the June 30, 2013, Report of Condition.

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Schedule RCCI 24

Schedule RC-C—Loans and Lease Financing Receivables

Part I. Loans and Leases

Do not deduct the allowance for loan and lease losses or the allocated transfer risk reserve from amounts reported in this schedule. Report (1) loans and leases held for sale at the lower of cost or fair value and (2) loans and leases held for investment, net of unearned income, and (3) loans and leases accounted for at fair value under a fair value option. Exclude assets held for trading and commercial paper.

Dollar Amounts in Thousands	(Column A) Consolidated Bank		(Column B) Domestic Offices		
1. Loans secured by real estate ⁽¹⁾	RCFD1410	N/A			1.
a. Construction, land development, and other land loans:					
(1) 1-4 family residential construction loans	RCFDF158	62,000	RCONF158	5,000	1.a.(1)
(2) Other construction loans and all land development and other land loans	RCFDF159	1,405,000	RCONF159	1,281,000	1.a.(2)
b. Secured by farmland (including farm residential and other improvements)	RCFD1420	2,000	RCON1420	0	1.b.
c. Secured by 1-4 family residential properties:					
(1) Revolving, open-end loans secured by 1-4 family residential properties and extended under lines of credit	RCFD1797	22,677,000	RCON1797	19,674,000	1.c.(1)
(2) Closed-end loans secured by 1-4 family residential properties:					
(a) Secured by first liens	RCFD5367	124,268,000	RCON5367	83,060,000	1.c.(2)(a)
(b) Secured by junior liens	RCFD5368	11,875,000	RCON5368	9,737,000	1.c.(2)(b)
d. Secured by multifamily (5 or more) residential properties	RCFD1460	3,213,000	RCON1460	2,218,000	1.d.
e. Secured by nonfarm nonresidential properties:					
(1) Loans secured by owner-occupied nonfarm nonresidential properties	RCFDF160	6,102,000	RCONF160	2,324,000	1.e.(1)
(2) Loans secured by other nonfarm nonresidential properties	RCFDF161	9,311,000	RCONF161	3,847,000	1.e.(2)
2. Loans to depository institutions and acceptances of other banks:					
a. To commercial banks in the U.S.			RCONB531	563,000	2.a.
(1) To U.S. branches and agencies of foreign banks	RCFDB532	532,000			2.a.(1)
(2) To other commercial banks in the U.S.	RCFDB533	70,000			2.a.(2)
b. To other depository institutions in the U.S.	RCFDB534	0	RCONB534	0	2.b.
c. To banks in foreign countries			RCONB535	11,631,000	2.c.
(1) To foreign branches of other U.S. banks	RCFDB536	359,000			2.c.(1)
(2) To other banks in foreign countries	RCFDB537	29,524,000			2.c.(2)
3. Loans to finance agricultural production and other loans to farmers	RCFD1590	901,000	RCON1590	315,000	3.
4. Commercial and industrial loans:					
a. To U.S. addressees (domicile)	RCFD1763	41,124,000	RCON1763	38,704,000	4.a.
b. To non-U.S. addressees (domicile)	RCFD1764	104,120,000	RCON1764	11,625,000	4.b.
5. Not applicable					
6. Loans to individuals for household, family, and other personal expenditures (i.e., consumer loans) (includes purchased paper):					
a. Credit cards	RCFDB538	133,432,000	RCONB538	105,047,000	6.a.
b. Other revolving credit plans	RCFDB539	5,306,000	RCONB539	836,000	6.b.
c. Automobile loans	RCFDK137	412,000	RCONK137	0	6.c.
d. Other consumer loans (includes single payment and installment loans other than automobile loans, and all student loans)	RCFDK207	22,753,000	RCONK207	3,751,000	6.d.
7. Loans to foreign governments and official institutions (including foreign central banks)	RCFD2081	1,989,000	RCON2081	364,000	7.
8. Obligations (other than securities and leases) of states and political subdivisions in the U.S.	RCFD2107	462,000	RCON2107	462,000	8.

(1) When reporting "Loans secured by real estate," "large institutions" and "highly complex institutions," as defined for deposit insurance assessment purposes in FDIC regulations, should complete items 1.a.(1) through 1.e.(2) in columns A and B (but not item 1 in column A); all other institutions should complete item 1 in column A and items 1.a.(1) through 1.e.(2) in column B (but not items 1.a.(1) through 1.e.(2) in column A).

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Schedule RCCI

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Schedule RC-C—Continued

Part I—Continued

Dollar Amounts in Thousands	(Column A) Consolidated Bank		(Column B) Domestic Offices		
9. Loans to nondepository financial institutions and other loans	RCFD1563	91,653,000			9.
a. Loans to nondepository financial institutions			RCONJ454	15,394,000	9.a.
b. Other loans:					
(1) Loans for purchasing or carrying securities (secured and unsecured)			RCON1545	1,407,000	9.b.(1)
(2) All other loans (exclude consumer loans)			RCONJ451	33,563,000	9.b.(2)
10. Lease financing receivables (net of unearned income)			RCON2165	1,277,000	10.
a. Leases to individuals for household, family, and other personal expenditures (i.e., consumer leases)	RCFDF162	0			10.a.
b. All other leases	RCFDF163	2,177,000			10.b.
11. LESS: Any unearned income on loans reflected in items 1-9 above ...	RCFD2123	425,000	RCON2123	298,000	11.
12. Total loans and leases, net of unearned income ⁽¹⁾ (item 12, column A must equal Schedule RC, sum of items 4.a and 4.b)	RCFD2122	613,304,000	RCON2122	346,787,000	12.

Memoranda

Dollar Amounts in Thousands				
	Bil	Mil	Thou	
1. Loans restructured in troubled debt restructurings that are in compliance with their modified terms (included in Schedule RC-C, Part I, and not reported as past due or nonaccrual in Schedule RC-N, Memorandum item 1):				
a. Construction, land development, and other land loans in domestic offices:				
(1) 1-4 family residential construction loans	RCONK158		0	M.1.a.(1)
(2) Other construction loans and all land development and other land loans	RCONK159		0	M.1.a.(2)
b. Loans secured by 1-4 family residential properties in domestic offices	RCONF576	7,806,000		M.1.b.
c. Secured by multifamily (5 or more) residential properties in domestic offices	RCONK160		0	M.1.c.
d. Secured by nonfarm nonresidential properties in domestic offices:				
(1) Loans secured by owner-occupied nonfarm nonresidential properties	RCONK161		0	M.1.d.(1)
(2) Loans secured by other nonfarm nonresidential properties	RCONK162		0	M.1.d.(2)
e. Commercial and industrial loans:				
(1) To U.S. addressees (domicile)	RCFDK163	25,000		M.1.e.(1)
(2) To non-U.S. addressees (domicile)	RCFDK164	65,000		M.1.e.(2)
f. All other loans (include loans to individuals for household, family, and other personal expenditures)	RCFDK165	3,571,000		M.1.f.
<i>Itemize loan categories included in Memorandum item 1.f above that exceed 10% of total loans restructured in troubled debt restructurings that are in compliance with their modified terms (sum of Memorandum items 1.a through 1.f):</i>				
(1) Loans secured by farmland in domestic offices	RCONK166		0	M.1.f.(1)
(2) Loans to depository institutions and acceptances of other banks	RCFDK167		0	M.1.f.(2)
(3) Loans to finance agricultural production and other loans to farmers	RCFDK168		0	M.1.f.(3)
(4) Loans to individuals for household, family, and other personal expenditures:				
(a) Credit cards	RCFDK098	2,501,000		M.1.f.(4)(a)
(b) Automobile loans	RCFDK203		0	M.1.f.(4)(b)
(c) Other (includes revolving credit plans other than credit cards and other consumer loans)	RCFDK204		0	M.1.f.(4)(c)
(5) Loans to foreign governments and official institutions	RCFDK212		0	M.1.f.(5)
(6) Other loans ⁽²⁾	RCFDK267		0	M.1.f.(6)
(7) Loans secured by real estate in foreign offices	RCFNK289		0	M.1.f.(7)

(1) For "large institutions" and "highly complex institutions," as defined for deposit insurance assessment purposes in FDIC regulations, item 12, column A, must equal the sum of items 1.a.(1) through 10.b, column A, less item 11, column A. For all other institutions, item 12, column A, must equal the sum of item 1 and items 2.a.(1) through 10.b, column A, less item 11, column A. For all institutions, item 12, column B, must equal the sum of items 1.a.(1) through 10, column B, less item 11, column B.

(2) Includes "Obligations (other than securities and leases) of states and political subdivisions in the U.S." and "Loans to nondepository financial institutions and other loans."

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Schedule RCCI 26

Schedule RC-C—Continued

Part I—Continued

Memoranda—Continued

Dollar Amounts in Thousands	Bil	Mil	Thou
2. Maturity and repricing data for loans and leases (excluding those in nonaccrual status):			
a. Closed-end loans secured by first liens on 1-4 family residential properties in domestic offices (reported in Schedule RC-C, Part I, item 1.c.(2)(a), col. B) with a remaining maturity or next repricing date of: (2) (3)			
(1) Three months or less	RCONA564	3,435,000	M.2.a.(1)
(2) Over three months through 12 months	RCONA565	9,884,000	M.2.a.(2)
(3) Over one year through three years	RCONA566	6,690,000	M.2.a.(3)
(4) Over three years through five years	RCONA567	5,170,000	M.2.a.(4)
(5) Over five years through 15 years	RCONA568	14,332,000	M.2.a.(5)
(6) Over 15 years	RCONA569	40,568,000	M.2.a.(6)
b. All loans and leases (reported in Schedule RC-C, Part I, items 1 through 10, col. A) EXCLUDING closed-end loans secured by first liens on 1-4 family residential properties in domestic offices (reported in Schedule RC-C, Part I, item 1.c.(2)(a), col. B) with a remaining maturity or next repricing date of: (2) (4)			
(1) Three months or less	RCFDA570	340,365,000	M.2.b.(1)
(2) Over three months through 12 months	RCFDA571	57,847,000	M.2.b.(2)
(3) Over one year through three years	RCFDA572	87,655,000	M.2.b.(3)
(4) Over three years through five years	RCFDA573	11,536,000	M.2.b.(4)
(5) Over five years through 15 years	RCFDA574	18,479,000	M.2.b.(5)
(6) Over 15 years	RCFDA575	9,813,000	M.2.b.(6)
c. Loans and leases (reported in Schedule RC-C, Part I, items 1 through 10, column A) with a REMAINING MATURITY of one year or less (excluding those in nonaccrual status)	RCFDA247	265,434,000	M.2.c.
3. Loans to finance commercial real estate, construction, and land development activities (not secured by real estate) included in Schedule RC-C, Part I, items 4 and 9, column A (5)			
	RCFD2746	4,955,000	M.3.
4. Adjustable rate closed-end loans secured by first liens on 1-4 family residential properties in domestic offices (included in Schedule RC-C, Part I, item 1.c.(2)(a), column B)			
	RCON5370	31,892,000	M.4.
5. Loans secured by real estate to non-U.S. addressees (domicile) (included in Schedule RC-C, Part I, item 1, column A, or Schedule RC-C, Part I, items 1.a.(1) through 1.e.(2), column A, as appropriate) ...			
	RCFDB837	56,196,000	M.5.
<i>Memorandum item 6 is to be completed by banks that (1) together with affiliated institutions, have outstanding credit card receivables (as defined in the instructions) that exceed \$500 million as of the report date or (2) are credit card specialty banks as defined for Uniform Bank Performance Report purposes.</i>			
6. Outstanding credit card fees and finance charges included in Schedule RC-C, Part I, item 6.a, col A ..	RCFDC391	3,099,000	M.6.
<i>Memorandum item 7 is to be completed by all banks.</i>			
7. Purchased credit-impaired loans held for investment accounted for in accordance with FASB ASC 310-30 (former AICPA Statement of Position 03-3) (exclude loans held for sale):			
a. Outstanding balance	RCFDC779	702,000	M.7.a.
b. Carrying amount included in Schedule RC-C, Part I, items 1 through 9	RCFDC780	470,000	M.7.b.

(2) Report fixed rate loans and leases by remaining maturity and floating rate loans by next repricing date.
(3) Sum of Memorandum items 2.a.(1) through 2.a.(6) plus total nonaccrual closed-end loans secured by first liens on 1-4 family residential properties in domestic offices included in Schedule RC-N, item 1.c.(2)(a), column C, must equal total closed-end loans secured by first liens on 1-4 family residential properties from Schedule RC-C, Part I, item 1.c.(2)(a), column B.
(4) Sum of Memorandum items 2.b.(1) through 2.b.(6), plus total nonaccrual loans and leases from Schedule RC-N, sum of items 1 through 8, column C, minus nonaccrual closed-end loans secured by first liens on 1-4 family residential properties in domestic offices included in Schedule RC-N, item 1.c.(2)(a), column C, must equal total loans and leases from Schedule RC-C, Part I, sum of items 1 through 10, column A, minus total closed-end loans secured by first liens on 1-4 family residential properties in domestic offices from Schedule RC-C, Part I, item 1.c.(2)(a), column B.
(5) Exclude loans secured by real estate that are included in Schedule RC-C, Part I, item 1, column A.

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Schedule RCCI 27

Schedule RC-C—Continued

Part I—Continued

Memoranda—Continued

Dollar Amounts in Thousands		Bil	Mil	Thou	
8. Closed-end loans with negative amortization features secured by 1-4 family residential properties in domestic offices:					
a. Total carrying amount of closed-end loans with negative amortization features secured by 1-4 family residential properties (included in Schedule RC-C, Part I, items 1.c.(2)(a) and (b))	RCONF230			0	M.8.a.
<i>Memorandum items 8.b and 8.c are to be completed by banks that had closed-end loans with negative amortization features secured by 1-4 family residential properties (as reported in Schedule RC-C, Part I, Memorandum item 8.a) as of December 31, 2013, that exceeded the lesser of \$100 million or 5 percent of total loans and leases, net of unearned income, in domestic offices (as reported in Schedule RC-C, Part I, item 12, column B).</i>					
b. Total maximum remaining amount of negative amortization contractually permitted on closed-end loans secured by 1-4 family residential properties	RCONF231			N/A	M.8.b.
c. Total amount of negative amortization on closed-end loans secured by 1-4 family residential properties included in the carrying amount reported in Memorandum item 8.a above	RCONF232			N/A	M.8.c.
9. Loans secured by 1-4 family residential properties in domestic offices in process of foreclosure (included in Schedule RC-C, Part I, items 1.c.(1), 1.c.(2)(a), and 1.c.(2)(b))	RCONF577			4,061,000	M.9.

Dollar Amounts in Thousands	(Column A) Consolidated Bank		(Column B) Domestic Offices		
<i>Memorandum items 10 and 11 are to be completed by banks that have elected to measure loans included in Schedule RC-C, Part I, items 1 through 9, at fair value under a fair value option.</i>					
10. Loans measured at fair value (included in Schedule RC-C, Part I, items 1 through 9):					
a. Loans secured by real estate	RCFDF608	1,547,000			M.10.a.
(1) Construction, land development, and other land loans			RCONF578	0	M.10.a.(1)
(2) Secured by farmland (including farm residential and other improvements)			RCONF579	0	M.10.a.(2)
(3) Secured by 1-4 family residential properties:					
(a) Revolving, open-end loans secured by 1-4 family residential properties and extended under lines of credit			RCONF580	0	M.10.a.(3)(a)
(b) Closed-end loans secured by 1-4 family residential properties:					
(1) Secured by first liens			RCONF581	1,547,000	M.10.a.(3)(b)(1)
(2) Secured by junior liens			RCONF582	0	M.10.a.(3)(b)(2)
(4) Secured by multifamily (5+) residential properties			RCONF583	0	M.10.a.(4)
(5) Secured by nonfarm nonresidential properties			RCONF584	0	M.10.a.(5)
b. Commercial and industrial loans	RCFDF585	2,471,000	RCONF585	821,000	M.10.b.
c. Loans to individuals for household, family, and other personal expenditures (i.e., consumer loans) (includes purchased paper):					
(1) Credit cards	RCFDF586	0	RCONF586	0	M.10.c.(1)
(2) Other revolving credit plans	RCFDF587	0	RCONF587	0	M.10.c.(2)
(3) Automobile loans	RCFDK196	0	RCONK196	0	M.10.c.(3)
(4) Other consumer loans	RCFDK208	0	RCONK208	0	M.10.c.(4)
d. Other loans	RCFDF589	1,658,000	RCONF589	888,000	M.10.d.

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Schedule RCCI 28

Schedule RC-C—Continued

Part I—Continued

Memoranda—Continued

Dollar Amounts in Thousands	(Column A) Consolidated Bank		(Column B) Domestic Offices		
11. Unpaid principal balance of loans measured at fair value (reported in Schedule RC-C, Part I, Memorandum item 10):					
a. Loans secured by real estate	RCFDF609	1,486,000			M.11.a.
(1) Construction, land development, and other land loans			RCONF590	0	M.11.a.(1)
(2) Secured by farmland (including farm residential and other improvements)			RCONF591	0	M.11.a.(2)
(3) Secured by 1-4 family residential properties:					
(a) Revolving, open-end loans secured by 1-4 family residential properties and extended under lines of credit			RCONF592	0	M.11.a.(3)(a)
(b) Closed-end loans secured by 1-4 family residential properties:					
(1) Secured by first liens			RCONF593	1,486,000	M.11.a.(3)(b)(1)
(2) Secured by junior liens			RCONF594	0	M.11.a.(3)(b)(2)
(4) Secured by multifamily (5 or more) residential properties			RCONF595	0	M.11.a.(4)
(5) Secured by nonfarm nonresidential properties			RCONF596	0	M.11.a.(5)
b. Commercial and industrial loans	RCFDF597	2,502,000	RCONF597	857,000	M.11.b.
c. Loans to individuals for household, family, and other personal expenditures (i.e., consumer loans) (includes purchased paper):					
(1) Credit cards	RCFDF598	0	RCONF598	0	M.11.c.(1)
(2) Other revolving credit plans	RCFDF599	0	RCONF599	0	M.11.c.(2)
(3) Automobile loans	RCFDK195	0	RCONK195	0	M.11.c.(3)
(4) Other consumer loans	RCFDK209	0	RCONK209	0	M.11.c.(4)
d. Other loans	RCFDF601	1,556,000	RCONF601	821,000	M.11.d.

Dollar Amounts in Thousands	(Column A) Fair value of acquired loans and leases at acquisition date		(Column B) Gross contractual amounts receivable at acquisition date		(Column C) Best estimate at acquisition date of contractual cash flows not expected to be collected		
12. Loans (not subject to the requirements of FASB ASC 310-30 (former AICPA Statement of Position 03-3)) and leases held for investment that were acquired in business combinations with acquisition dates in the current calendar year:							
a. Loans secured by real estate	RCFDG091	0	RCFDG092	0	RCFDG093	0	M.12.a.
b. Commercial and industrial loans	RCFDG094	0	RCFDG095	0	RCFDG096	0	M.12.b.
c. Loans to individuals for household, family, and other personal expenditures	RCFDG097	0	RCFDG098	0	RCFDG099	0	M.12.c.
d. All other loans and all leases	RCFDG100	0	RCFDG101	0	RCFDG102	0	M.12.d.

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Schedule RCCI 29

Schedule RC-C—Continued

Part I—Continued

Memoranda—Continued

Dollar Amounts in Thousands		Bil	Mil	Thou	
<i>Memoranda item 13 is to be completed by banks that had construction, land development, and other land loans in domestic offices (as reported in Schedule RC-C, Part I, item 1.a, column B) that exceeded 100 percent of total risk-based capital (as reported in Schedule RC-R, item 21) as of December 31, 2013.</i>					
13. Construction, land development, and other land loans in domestic offices with interest reserves:					
a. Amount of loans that provide for the use of interest reserves (included in Schedule RC-C, Part I, item 1.a, column B)					
	RCONG376		N/A		M.13.a.
b. Amount of interest capitalized from interest reserves on construction, land development, and other land loans that is included in interest and fee income on loans during the quarter (included in Schedule RI, item 1.a.(1)(a)(2))					
	RIADG377		N/A		M.13.b.
<i>Memorandum item 14 is to be completed by all banks.</i>					
14. Pledged loans and leases					
	RCFDG378	215,439,000			M.14.
<i>Memorandum item 15 is to be completed for the December report only.</i>					
15. Reverse mortgages in domestic offices:					
a. Reverse mortgages outstanding that are held for investment (included in Schedule RC-C, item 1.c, above):					
(1) Home Equity Conversion Mortgage (HECM) reverse mortgages					
	RCONJ466		N/A		M.15.a.(1)
(2) Proprietary reverse mortgages					
	RCONJ467		N/A		M.15.a.(2)
		Number			
b. Estimated number of reverse mortgage loan referrals to other lenders during the year from whom compensation has been received for services performed in connection with the origination of the reverse mortgages:					
(1) Home Equity Conversion Mortgage (HECM) reverse mortgages					
	RCONJ468		N/A		M.15.b.(1)
(2) Proprietary reverse mortgages					
	RCONJ469		N/A		M.15.b.(2)
Dollar Amounts in Thousands		Bil	Mil	Thou	
c. Principal amount of reverse mortgage originations that have been sold during the year:					
(1) Home Equity Conversion Mortgage (HECM) Reverse mortgages					
	RCONJ470		N/A		M.15.c.(1)
(2) Proprietary reverse mortgages					
	RCONJ471		N/A		M.15.c.(2)

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Schedule RCCII 30

Schedule RC-C—Continued

Part II. Loans to Small Businesses and Small Farms

Report the number and amount currently outstanding as of the report date of business loans with "original amounts" of \$1,000,000 or less and farm loans with "original amounts" of \$500,000 or less. The following guidelines should be used to determine the "original amount" of a loan: (1) For loans drawn down under lines of credit or loan commitments, the "original amount" of the loan is the size of the line of credit or loan commitment when the line of credit or loan commitment was most recently approved, extended, or renewed prior to the report date. However, if the amount currently outstanding as of the report date exceeds this size, the "original amount" is the amount currently outstanding on the report date. (2) For loan participations and syndications, the "original amount" of the loan participation or syndication is the entire amount of the credit originated by the lead lender. (3) For all other loans, the "original amount" is the total amount of the loan at origination or the amount currently outstanding as of the report date, whichever is larger.

Loans to Small Businesses

	Yes/No				
1. Indicate in the appropriate box at the right whether all or substantially all of the dollar volume of your bank's "Loans secured by nonfarm nonresidential properties" in domestic offices reported in Schedule RC-C, Part I, items 1.e.(1) and 1.e.(2), column B, and all or substantially all of the dollar volume of your bank's "Commercial and industrial loans to U.S. addressees" in domestic offices reported in Schedule RC-C, Part I, item 4.a, column B, have original amounts of \$100,000 or less (if your bank has no loans outstanding in both of these two loan categories, answer this question "NO.")	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 80%;"></td> <td style="width: 20%;"></td> </tr> <tr> <td style="text-align: right;">RCON6999</td> <td style="text-align: center;">NO</td> </tr> </table>			RCON6999	NO
RCON6999	NO				

If YES, complete items 2.a and 2.b below, skip items 3 and 4, and go to item 5.
 If NO and your bank has loans outstanding in either loan category, skip items 2.a and 2.b, complete items 3 and 4 below, and go to item 5.
 If NO and your bank has no loans outstanding in both loan categories, skip items 2 through 4, and go to item 5.

	Number				
2. Report the total number of loans currently outstanding for each of the following Schedule RC-C, Part I, loan categories:					
a. "Loans secured by nonfarm nonresidential properties" in domestic offices reported in Schedule RC-C, Part I, items 1.e.(1) and 1.e.(2), column B (Note: Sum of items 1.e.(1) and 1.e.(2), column B, divided by the number of loans should NOT exceed \$100,000.)	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 80%;"></td> <td style="width: 20%;"></td> </tr> <tr> <td style="text-align: right;">RCON5562</td> <td style="text-align: center;">N/A</td> </tr> </table>			RCON5562	N/A
RCON5562	N/A				
b. "Commercial and industrial loans to U.S. addressees" in domestic offices reported in Schedule RC-C, Part I, item 4.a, column B (Note: Item 4.a, column B, divided by the number of loans should NOT exceed \$100,000.)	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 80%;"></td> <td style="width: 20%;"></td> </tr> <tr> <td style="text-align: right;">RCON5563</td> <td style="text-align: center;">N/A</td> </tr> </table>			RCON5563	N/A
RCON5563	N/A				

		(Column A) Number of Loans		(Column B) Amount Currently Outstanding	
3. Number and amount currently outstanding of "Loans secured by nonfarm nonresidential properties" in domestic offices reported in Schedule RC-C, Part I, items 1.e.(1) and 1.e.(2), column B (sum of items 3.a through 3.c must be less than or equal to Schedule RC-C, Part I, sum of items 1.e.(1) and 1.e.(2), column B):	Dollar Amounts in Thousands				
a. With original amounts of \$100,000 or less		52	RCON5564	1,000	3.a.
b. With original amounts of more than \$100,000 through \$250,000		240	RCON5566	30,000	3.b.
c. With original amounts of more than \$250,000 through \$1,000,000		1336	RCON5568	603,000	3.c.
4. Number and amount currently outstanding of "Commercial and industrial loans to U.S. addressees" in domestic offices reported in Schedule RC-C, Part I, item 4.a, column B (sum of items 4.a through 4.c must be less than or equal to Schedule RC-C, Part I, item 4.a, column B):					
a. With original amounts of \$100,000 or less		1750322	RCON5570	5,172,000	4.a.
b. With original amounts of more than \$100,000 through \$250,000		7728	RCON5572	1,052,000	4.b.
c. With original amounts of more than \$250,000 through \$1,000,000		4444	RCON5574	1,846,000	4.c.

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Schedule RCCII **31**

Schedule RC-C—Continued

Part II—Continued

Agricultural Loans to Small Farms

	Yes/No				
5. Indicate in the appropriate box at the right whether all or substantially all of the dollar volume of your bank's "Loans secured by farmland (including farm residential and other improvements)" in domestic offices reported in Schedule RC-C, Part I, item 1.b, column B, <i>and</i> all or substantially all of the dollar volume of your bank's "Loans to finance agricultural production and other loans to farmers" in domestic offices reported in Schedule RC-C, Part I, item 3, column B, have <i>original amounts</i> of \$100,000 or less (If your bank has no loans outstanding in <i>both</i> of these two loan categories, answer this question "NO.")	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 60%;"></td> <td style="width: 40%;"></td> </tr> <tr> <td style="text-align: center;">RCON6860</td> <td style="text-align: center;">NO</td> </tr> </table>			RCON6860	NO
RCON6860	NO				

If YES, complete items 6.a and 6.b below, and do not complete items 7 and 8.
 If NO and your bank has loans outstanding in either loan category, skip items 6.a and 6.b and complete items 7 and 8 below.
 If NO and your bank has no loans outstanding in both loan categories, do not complete items 6 through 8.

	Number				
6. Report the total <i>number</i> of loans <i>currently outstanding</i> for each of the following Schedule RC-C, Part I, loan categories:					
a. "Loans secured by farmland (including farm residential and other improvements)" in domestic offices reported in Schedule RC-C, Part I, item 1.b, column B (Note: Item 1.b, column B, divided by the number of loans should NOT exceed \$100,000.)	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 60%;"></td> <td style="width: 40%;"></td> </tr> <tr> <td style="text-align: center;">RCON5576</td> <td style="text-align: center;">N/A</td> </tr> </table>			RCON5576	N/A
RCON5576	N/A				
b. "Loans to finance agricultural production and other loans to farmers" in domestic offices reported in Schedule RC-C, Part I, item 3, column B (Note: Item 3, column B, divided by the number of loans should NOT exceed \$100,000.)	<table border="1" style="width: 100%; border-collapse: collapse;"> <tr> <td style="width: 60%;"></td> <td style="width: 40%;"></td> </tr> <tr> <td style="text-align: center;">RCON5577</td> <td style="text-align: center;">N/A</td> </tr> </table>			RCON5577	N/A
RCON5577	N/A				

		(Column A) Number of Loans		(Column B) Amount Currently Outstanding	
7. Number and amount <i>currently outstanding</i> of "Loans secured by farmland (including farm residential and other improvements)" in domestic offices reported in Schedule RC-C, Part I, item 1.b, column B (sum of items 7.a through 7.c must be less than or equal to Schedule RC-C, Part I, item 1.b, column B):	Dollar Amounts in Thousands				
a. With <i>original amounts</i> of \$100,000 or less		RCON5578	0	RCON5579	0
b. With <i>original amounts</i> of more than \$100,000 through \$250,000		RCON5580	0	RCON5581	0
c. With <i>original amounts</i> of more than \$250,000 through \$500,000		RCON5582	0	RCON5583	0
8. Number and amount <i>currently outstanding</i> of "Loans to finance agricultural production and other loans to farmers" in domestic offices reported in Schedule RC-C, Part I, item 3, column B (sum of items 8.a through 8.c must be less than or equal to Schedule RC-C, Part I, item 3, column B):					
a. With <i>original amounts</i> of \$100,000 or less		RCON5584	5537	RCON5585	46,000
b. With <i>original amounts</i> of more than \$100,000 through \$250,000		RCON5586	21	RCON5587	3,000
c. With <i>original amounts</i> of more than \$250,000 through \$500,000		RCON5588	13	RCON5589	4,000

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Schedule RCD 32

Schedule RC-D—Trading Assets and Liabilities

Schedule RC-D is to be completed by banks that reported average trading assets (Schedule RC-K, item 7) of \$2 million or more in any of the four preceding calendar quarters.

Dollar Amounts in Thousands	(Column A) Consolidated Bank		(Column B) Domestic Offices		
Assets					
1. U.S. Treasury securities	RCFD3531	4,392,000	RCON3531	60,000	1.
2. U.S. Government agency obligations (exclude mortgage-backed securities)	RCFD3532	0	RCON3532	0	2.
3. Securities issued by states and political subdivisions in the U.S.	RCFD3533	2,266,000	RCON3533	2,266,000	3.
4. Mortgage-backed securities (MBS):					
a. Residential mortgage pass-through securities issued or guaranteed by FNMA, FHLMC, or GNMA	RCFDG379	58,000	RCONG379	58,000	4.a.
b. Other residential MBS issued or guaranteed by U.S. Government agencies or sponsored agencies (include CMOs, REMICs, and stripped MBS) ⁽¹⁾	RCFDG380	761,000	RCONG380	761,000	4.b.
c. All other residential MBS	RCFDG381	1,000	RCONG381	0	4.c.
d. Commercial MBS issued or guaranteed by U.S. Government agencies or sponsored agencies ⁽¹⁾	RCFDK197	0	RCONK197	0	4.d.
e. All other commercial MBS	RCFDK198	0	RCONK198	0	4.e.
5. Other debt securities					
a. Structured financial products:					
(1) Cash	RCFDG383	82,000	RCONG383	74,000	5.a.(1)
(2) Synthetic	RCFDG384	0	RCONG384	0	5.a.(2)
(3) Hybrid	RCFDG385	0	RCONG385	0	5.a.(3)
b. All other debt securities	RCFDG386	44,506,000	RCONG386	1,212,000	5.b.
6. Loans:					
a. Loans secured by real estate	RCFDF610	0			6.a.
(1) Construction, land development, and other land loans			RCONF604	0	6.a.(1)
(2) Secured by farmland (including farm residential and other improvements)			RCONF605	0	6.a.(2)
(3) Secured by 1-4 family residential properties:					
(a) Revolving, open-end loans secured by 1-4 family residential properties and extended under lines of credit			RCONF606	0	6.a.(3)(a)
(b) Closed-end loans secured by 1-4 family residential properties:					
(1) Secured by first liens			RCONF607	0	6.a.(3)(b)(1)
(2) Secured by junior liens			RCONF611	0	6.a.(3)(b)(2)
(4) Secured by multifamily (5 or more) residential properties			RCONF612	0	6.a.(4)
(5) Secured by nonfarm nonresidential properties			RCONF613	0	6.a.(5)
b. Commercial and industrial loans	RCFDF614	9,662,000	RCONF614	8,219,000	6.b.
c. Loans to individuals for household, family, and other personal expenditures (i.e., consumer loans) (includes purchased paper):					
(1) Credit cards	RCFDF615	0	RCONF615	0	6.c.(1)
(2) Other revolving credit plans	RCFDF616	0	RCONF616	0	6.c.(2)
(3) Automobile loans	RCFDK199	0	RCONK199	0	6.c.(3)
(4) Other consumer loans	RCFDK210	0	RCONK210	0	6.c.(4)
d. Other loans	RCFDF618	625,000	RCONF618	507,000	6.d.
7. - 8. Not applicable					

(1) U.S. Government agencies include, but are not limited to, such agencies as the Government National Mortgage Association (GNMA), the Federal Deposit Insurance Corporation (FDIC), and the National Credit Union Administration (NCUA). U.S. Government-sponsored agencies include, but are not limited to, such agencies as the Federal Home Loan Mortgage Corporation (FHLMC) and the Federal National Mortgage Association (FNMA).

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Schedule RCD **33**

Schedule RC-D—Continued

Dollar Amounts in Thousands	(Column A) Consolidated Bank		(Column B) Domestic Offices		
9. Other trading assets	RCFD3541	26,805,000	RCON3541	22,162,000	9.
10. Not applicable					
11. Derivatives with a positive fair value (from RC-Q.5.a.A.)	RCFD3543	47,045,000	RCON3543	18,244,000	11.
12. Total trading assets (sum of items 1 through 11) (total of column A must equal Schedule RC, item 5)	RCFD3545	136,203,000	RCON3545	53,563,000	12.
Liabilities					
13.					
a. Liability for short positions	RCFD3546	10,258,000	RCON3546	4,731,000	13.a.
b. Other trading liabilities	RCFDF624	0	RCONF624	0	13.b.
14. Derivatives with a negative fair value (from RC-Q.10.a.A.)	RCFD3547	34,912,000	RCON3547	13,725,000	14.
15. Total trading liabilities (sum of items 13.a through 14) (total of column A must equal Schedule RC, item 15)	RCFDF3548	45,170,000	RCON3548	18,456,000	15.

Memoranda

Dollar Amounts in Thousands	(Column A) Consolidated Bank		(Column B) Domestic Offices		
1. Unpaid principal balance of loans measured at fair value (reported in Schedule RC-D, items 6.a through 6.d):					
a. Loans secured by real estate	RCFDF790	0			M.1.a.
(1) Construction, land development, and other land loans			RCONF625	0	M.1.a.(1)
(2) Secured by farmland (including farm residential and other improvements)			RCONF626	0	M.1.a.(2)
(3) Secured by 1-4 family residential properties:					
(a) Revolving, open-end loans secured by 1-4 family residential properties and extended under lines of credit			RCONF627	0	M.1.a.(3)(a)
(b) Closed-end loans secured by 1-4 family residential properties:					
(1) Secured by first liens			RCONF628	0	M.1.a.(3)(b)(1)
(2) Secured by junior liens			RCONF629	0	M.1.a.(3)(b)(2)
(4) Secured by multifamily (5 or more) residential properties			RCONF630	0	M.1.a.(4)
(5) Secured by nonfarm nonresidential properties			RCONF631	0	M.1.a.(5)
b. Commercial and industrial loans	RCFDF632	9,920,000	RCONF632	8,416,000	M.1.b.
c. Loans to individuals for household, family, and other personal expenditures (i.e., consumer loans) (includes purchased paper):					
(1) Credit cards	RCFDF633	0	RCONF633	0	M.1.c.(1)
(2) Other revolving credit plans	RCFDF634	0	RCONF634	0	M.1.c.(2)
(3) Automobile loans	RCFDK200	0	RCONK200	0	M.1.c.(3)
(4) Other consumer loans	RCFDK211	0	RCONK211	0	M.1.c.(4)
d. Other loans	RCFDF636	672,000	RCONF636	544,000	M.1.d.
2. Loans measured at fair value that are past due 90 days or more:					
a. Fair value	RCFDF639	0	RCONF639	0	M.2.a.
b. Unpaid principal balance	RCFDF640	0	RCONF640	0	M.2.b.

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Schedule RCD 34

Schedule RC-D—Continued

Memoranda—Continued

Dollar Amounts in Thousands	(Column A) Consolidated Bank		(Column B) Domestic Offices		
3. Structured financial products by underlying collateral or reference assets (for each column, sum of Memorandum items 3.a through 3.g must equal Schedule RC-D, sum of items 5.a.(1) through (3)):					
a. Trust preferred securities issued by financial institutions	RCFDG299	0	RCONG299	0	M.3.a.
b. Trust preferred securities issued by real estate investment trusts ...	RCFDG332	0	RCONG332	0	M.3.b.
c. Corporate and similar loans	RCFDG333	44,000	RCONG333	36,000	M.3.c.
d. 1-4 family residential MBS issued or guaranteed by U.S. government-sponsored enterprises (GSEs)	RCFDG334	0	RCONG334	0	M.3.d.
e. 1-4 family residential MBS not issued or guaranteed by GSEs	RCFDG335	0	RCONG335	0	M.3.e.
f. Diversified (mixed) pools of structured financial products	RCFDG651	0	RCONG651	0	M.3.f.
g. Other collateral or reference assets	RCFDG652	38,000	RCONG652	38,000	M.3.g.
4. Pledged trading assets:					
a. Pledged securities	RCFDG387	6,470,000	RCONG387	389,000	M.4.a.
b. Pledged loans	RCFDG388	0	RCONG388	0	M.4.b.

Memorandum items 5 through 10 are to be completed by banks that reported average trading assets (Schedule RC-K, item 7) of \$1 billion or more in any of the four preceding calendar quarters.

Dollar Amounts in Thousands		Bil	Mil	Thou	
5. Asset-backed securities:					
a. Credit card receivables	RCFDF643			0	M.5.a.
b. Home equity lines	RCFDF644			0	M.5.b.
c. Automobile loans	RCFDF645			0	M.5.c.
d. Other consumer loans	RCFDF646			0	M.5.d.
e. Commercial and industrial loans	RCFDF647			0	M.5.e.
f. Other	RCFDF648			0	M.5.f.
6. Retained beneficial interests in securitizations (first-loss or equity tranches)	RCFDF651		209,000		M.6.
7. Equity securities:					
a. Readily determinable fair values	RCFDF652		23,260,000		M.7.a.
b. Other	RCFDF653		421,000		M.7.b.
8. Loans pending securitization	RCFDF654			0	M.8.
9. Other trading assets (itemize and describe amounts included in Schedule RC-D, item 9, that are greater than \$25,000 and exceed 25% of the item): (1)					
a. TEXTF655	RCFDF655			0	M.9.a.
b. TEXTF656	RCFDF656			0	M.9.b.
c. TEXTF657	RCFDF657			0	M.9.c.
10. Other trading liabilities (itemize and describe amounts included in Schedule RC-D, item 13.b, that are greater than \$25,000 and exceed 25% of the item):					
a. TEXTF658	RCFDF658			0	M.10.a.
b. TEXTF659	RCFDF659			0	M.10.b.
c. TEXTF660	RCFDF660			0	M.10.c.

(1) Exclude equity securities.

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Schedule RCEI **35**

Schedule RC-E—Deposit Liabilities

Part I. Deposits in Domestic Offices

Dollar Amounts in Thousands	(Column A) Total Transaction Accounts (Including Total Demand Deposits)		(Column B) Memo: Total Demand Deposits (1) (Included in Column A)		(Column C) Total Nontransaction Accounts (Including MMDAs)		
Deposits of:							
1. Individuals, partnerships, and corporations	RCONB549	69,837,000			RCONB550	355,974,000	1.
2. U.S. Government	RCON2202	64,000			RCON2520	22,000	2.
3. States and political subdivisions in the U.S.	RCON2203	601,000			RCON2530	9,771,000	3.
4. Commercial banks and other depository institutions in the U.S.	RCONB551	852,000			RCONB552	474,000	4.
5. Banks in foreign countries	RCON2213	7,133,000			RCON2236	3,133,000	5.
6. Foreign governments and official institutions (including foreign central banks)	RCON2216	5,478,000			RCON2377	426,000	6.
7. Total (sum of items 1 through 6) (sum of columns A and C must equal Schedule RC, item 13.a)	RCON2215	83,965,000	RCON2210	73,827,000	RCON2385	369,800,000	7.

(1) Includes interest-bearing and noninterest-bearing demand deposits.

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Schedule RCE

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Schedule RC-E—Continued

Part I—Continued

Memoranda

Dollar Amounts in Thousands		Bil	Mil	Thou	
1. Selected components of total deposits (i.e., sum of item 7, columns A and C):					
a. Total Individual Retirement Accounts (IRAs) and Keogh Plan accounts	RCON6835	16,298,000			M.1.a.
b. Total brokered deposits	RCON2365	71,332,000			M.1.b.
c. Fully insured brokered deposits (included in Memorandum item 1.b above): ⁽¹⁾					
(1) Brokered deposits of less than \$100,000	RCON2343	18,214,000			M.1.c.(1)
(2) Brokered deposits of \$100,000 thru \$250,000 & certain brokered retirement deposit accounts	RCONJ472	13,159,000			M.1.c.(2)
d. Maturity data for brokered deposits:					
(1) Brokered deposits of less than \$100,000 with a remaining maturity of one year or less (included in Memorandum item 1.c.(1) above)	RCONA243	18,198,000			M.1.d.(1)
(2) Brokered deposits of \$100,000 through \$250,000 with a remaining maturity of one year or less (included in Memorandum item 1.c.(2) above)	RCONK219	12,477,000			M.1.d.(2)
(3) Brokered deposits of more than \$250,000 with a remaining maturity of one year or less (included in Memorandum item 1.b above)	RCONK220	39,658,000			M.1.d.(3)
e. Preferred deposits (uninsured deposits of states and political subdivisions in the U.S. reported in item 3 above which are secured or collateralized as required under state law) (to be completed for the December report only)	RCON5590	N/A			M.1.e.
f. Estimated amount of deposits obtained through the use of deposit listing services that are not brokered deposits	RCONK223	0			M.1.f.
2. Components of total nontransaction accounts (sum of Memorandum items 2.a through 2.d must equal item 7, column C above):					
a. Savings deposits:					
(1) Money market deposit accounts (MMDAs)	RCON6810	292,349,000			M.2.a.(1)
(2) Other savings deposits (excludes MMDAs)	RCON0352	7,942,000			M.2.a.(2)
b. Total time deposits of less than \$100,000	RCON6648	6,998,000			M.2.b.
c. Total time deposits of \$100,000 through \$250,000	RCONJ473	3,653,000			M.2.c.
d. Total time deposits of more than \$250,000	RCONJ474	58,858,000			M.2.d.
e. Individual Retirement Accounts (IRAs) and Keogh Plan accounts of \$100,000 or more included in Memorandum items 2.c and 2.d above	RCONF233	560,000			M.2.e.
3. Maturity and repricing data for time deposits of less than \$100,000:					
a. Time deposits of less than \$100,000 with a remaining maturity or next repricing date of: ⁽²⁾ ⁽³⁾					
(1) Three months or less	RCONA579	2,023,000			M.3.a.(1)
(2) Over three months through 12 months	RCONA580	3,613,000			M.3.a.(2)
(3) Over one year through three years	RCONA581	1,102,000			M.3.a.(3)
(4) Over three years	RCONA582	260,000			M.3.a.(4)
b. Time deposits of less than \$100,000 with a REMAINING MATURITY of one year or less (included in Memorandum items 3.a.(1) and 3.a.(2) above) ⁽⁴⁾	RCONA241	5,636,000			M.3.b.
4. Maturity and repricing data for time deposits of \$100,000 or more:					
a. Time deposits of \$100,000 or more with a remaining maturity or next repricing date of: ⁽²⁾ ⁽⁵⁾					
(1) Three months or less	RCONA584	44,711,000			M.4.a.(1)
(2) Over three months through 12 months	RCONA585	15,438,000			M.4.a.(2)
(3) Over one year through three years	RCONA586	1,299,000			M.4.a.(3)
(4) Over three years	RCONA587	1,063,000			M.4.a.(4)
b. Time deposits of \$100,000 through \$250,000 with a REMAINING MATURITY of one year or less (included in Memorandum items 4.a.(1) and 4.a.(2) above) ⁽³⁾	RCONK221	2,443,000			M.4.b.
c. Time deposits of more than \$250,000 with a REMAINING MATURITY of one year or less (included in Memorandum items 4.a.(1) and 4.a.(2) above) ⁽³⁾	RCONK222	57,706,000			M.4.c.

(1) The dollar amounts used as the basis for reporting in Memorandum items 1.c.(1) and (2) reflect the deposit insurance limits in effect on the report date.

(2) Report fixed rate time deposits by remaining maturity and floating rate time deposits by next repricing date.

(3) Sum of Memorandum items 3.a.(1) through 3.a.(4) must equal Schedule RC-E, Memorandum item 2.b.

(4) Report both fixed and floating rate time deposits by remaining maturity. Exclude floating rate time deposits with a next repricing date of one year or less that have a remaining maturity of over one year.

(5) Sum of Memorandum items 4.a.(1) through 4.a.(4) must equal Schedule RC-E, sum of Memorandum items 2.c and 2.d.

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Schedule RCE

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Schedule RC-E—Continued

Part I—Continued

Memoranda—Continued

		Yes/No		
5. Does your institution offer one or more consumer deposit account products, i.e., transaction account or nontransaction savings account deposit products intended primarily for individuals for personal, household, or family use?	RCONP752	YES	M.5.	
Dollar Amounts in Thousands				
		Bil	Mil	Thou
<i>Memorandum items 6 and 7 are to be completed by institutions with \$1 billion or more in total assets⁽¹⁾ that answered "Yes" to Memorandum item 5 above.</i>				
6. Components of total transaction account deposits of individuals, partnerships, and corporations (sum of Memorandum items 6.a, 6.b, and 6.c must equal item 1, column A, above):				
a. Total deposits in those noninterest-bearing transaction account deposit products intended primarily for individuals for personal, household, or family use	RCONP753	943,000		M.6.a.
b. Total deposits in those interest-bearing transaction account deposit products intended primarily for individuals for personal, household, or family use	RCONP754	170,000		M.6.b.
c. Total deposits in all other transaction accounts of individuals, partnerships, and corporations	RCONP755	68,724,000		M.6.c.
7. Components of total nontransaction account deposits of individuals, partnerships, and corporations (sum of Memorandum items 7.a.(1), 7.a.(2), 7.b.(1), and 7.b.(2) plus all time deposits of individuals, partnerships, and corporations must equal item 1, column C, above):				
a. Money market deposit accounts (MMDAs) of individuals, partnerships, and corporations (sum of Memorandum items 7.a.(1) and 7.a.(2) must be less than or equal to Memorandum item 2.a.(1) above):				
(1) Total deposits in those MMDA deposit products intended primarily for individuals for personal, household, or family use	RCONP756	119,233,000		M.7.a.(1)
(2) Deposits in all other MMDAs of individuals, partnerships, and corporations	RCONP757	160,034,000		M.7.a.(2)
b. Other savings deposit accounts of individuals, partnerships, and corporations (sum of Memorandum items 7.b.(1) and 7.b.(2) must be less than or equal to Memorandum item 2.a.(2) above):				
(1) Total deposits in those other savings deposit account deposit products intended primarily for individuals for personal, household, or family use	RCONP758	5,522,000		M.7.b.(1)
(2) Deposits in all other savings deposit accounts of individuals, partnerships, and corporations	RCONP759	959,000		M.7.b.(2)

(1) The \$1 billion asset size test is generally based on the total assets reported on the June 30, 2013, Report of Condition.

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Schedule RCEII **38**

Schedule RC-E—Continued

Part II. Deposits in Foreign Offices (including Edge and Agreement subsidiaries and IBFs)

Dollar Amounts in Thousands		Bil	Mil	Thou	
Deposits of:					
1. Individuals, partnerships, and corporations (include all certified and official checks)	RCFNB553	449,518,000			1.
2. U.S. banks (including IBFs and foreign branches of U.S. banks) and other U.S. depository institutions	RCFNB554	4,618,000			2.
3. Foreign banks (including U.S. branches and agencies of foreign banks, including their IBFs)	RCFN2625	45,276,000			3.
4. Foreign governments and official institutions (including foreign central banks)	RCFN2650	23,371,000			4.
5. U.S. Government and states and political subdivisions in the U.S.	RCFNB555	153,000			5.
6. Total (sum of items 1 through 5) (must equal Schedule RC, item 13.b)	RCFN2200	522,936,000			6.

Memorandum

Dollar Amounts in Thousands		Bil	Mil	Thou	
1. Time deposits with a remaining maturity of one year or less (included in Part II, item 6 above)	RCFNA245	154,803,000			M.1.

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Schedule RCF **39**

Schedule RC-F—Other Assets

Dollar Amounts in Thousands		Bil	Mil	Thou	
1. Accrued interest receivable ⁽¹⁾	RCFDB556	4,383,000			1.
2. Net deferred tax assets ⁽²⁾	RCFD2148	25,354,000			2.
3. Interest-only strips receivable (not in the form of a security) on: ⁽³⁾					
a. Mortgage loans	RCFDA519	0			3.a.
b. Other financial assets	RCFDA520	0			3.b.
4. Equity securities that DO NOT have readily determinable fair values ⁽⁴⁾	RCFD1752	6,705,000			4.
5. Life insurance assets:					
a. General account life insurance assets	RCFDK201	28,000			5.a.
b. Separate account life insurance assets	RCFDK202	4,742,000			5.b.
c. Hybrid account life insurance assets	RCFDK270	0			5.c.
6. All other assets (itemize and describe amounts greater than \$25,000 that exceed 25% of this item) ..	RCFD2168	42,379,000			6.
a. Prepaid expenses	RCFD2166	0			6.a.
b. Repossessed personal property (including vehicles)	RCFD1578	0			6.b.
c. Derivatives with a positive fair value held for purposes other than trading	RCFDC010	0			6.c.
d. Retained interests in accrued interest receivable related to securitized credit cards	RCFDC436	0			6.d.
e. FDIC loss-sharing indemnification assets	RCFDJ448	0			6.e.
f. Not applicable.					
g. TEXT3549 Brokerage Receivable	RCFD3549	11,840,000			6.g.
h. TEXT3550	RCFD3550	0			6.h.
i. TEXT3551	RCFD3551	0			6.i.
7. Total (sum of items 1 through 6) (must equal Schedule RC, item 11)	RCFD2160	83,591,000			7.

(1) Includes accrued interest receivable on loans, leases, debt securities, and other interest-bearing assets.

(2) See discussion of deferred income taxes in Glossary entry on "income taxes."

(3) Report interest-only strips receivable in the form of a security as available-for-sale securities in Schedule RC, item 2.b, or as trading assets in Schedule RC, item 5, as appropriate.

(4) Include Federal Reserve stock, Federal Home Loan Bank stock, and bankers' bank stock.

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Schedule RCG **40**

Schedule RC-G—Other Liabilities

Dollar Amounts in Thousands		Bil	Mil	Thou	
1.					
a.	Interest accrued and unpaid on deposits in domestic offices ⁽¹⁾	RCON3645	26,000		1.a.
b.	Other expenses accrued and unpaid (includes accrued income taxes payable)	RCFD3646	12,275,000		1.b.
2.	Net deferred tax liabilities ⁽²⁾	RCFD3049	277,000		2.
3.	Allowance for credit losses on off-balance sheet credit exposures	RCFDB557	1,034,000		3.
4.	All other liabilities (itemize and describe amounts greater than \$25,000 that exceed 25% of this item)	RCFD2938	43,105,000		4.
a.	Accounts payable	RCFD3066	14,223,000		4.a.
b.	Deferred compensation liabilities	RCFDC011	0		4.b.
c.	Dividends declared but not yet payable	RCFD2932	0		4.c.
d.	Derivatives with a negative fair value held for purposes other than trading	RCFDC012	0		4.d.
e.	TEXT3552	RCFD3552	0		4.e.
f.	TEXT3553	RCFD3553	0		4.f.
g.	TEXT3554	RCFD3554	0		4.g.
5.	Total (sum of items 1 through 4) (must equal Schedule RC, item 20)	RCFD2930	56,717,000		5.

(1) For savings banks, include "dividends" accrued and unpaid on deposits.
(2) See discussion of deferred income taxes in Glossary entry on "income taxes."

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Schedule RCH **41**

Schedule RC-H—Selected Balance Sheet Items for Domestic Offices

Dollar Amounts in Thousands				
		Bil	Mil	Thou
1. Not applicable				
2. Not applicable				
3. Securities purchased under agreements to resell	RCONB989	33,808,000		3.
4. Securities sold under agreements to repurchase	RCONB995	9,518,000		4.
5. Other borrowed money	RCON3190	108,040,000		5.
<i>EITHER</i>				
6. Net due from own foreign offices, Edge and Agreement subsidiaries, and IBFs	RCON2163	17,996,000		6.
<i>OR</i>				
7. Net due to own foreign offices, Edge and Agreement subsidiaries, and IBFs	RCON2941	0		7.
8. Total assets (excludes net due from foreign offices, Edge and Agreement subsidiaries, and IBFs)	RCON2192	746,760,000		8.
9. Total liabilities (excludes net due to foreign offices, Edge and Agreement subsidiaries, and IBFs)	RCON3129	614,149,000		9.

Dollar Amounts in Thousands		(Column A) Amortized Cost of Held-to-Maturity Securities		(Column B) Fair Value of Available-for-Sale Securities	
10. U.S. Treasury securities	RCON0211	0		RCON1287	83,876,000
11. U.S. Government agency obligations	RCON8492	0		RCON8495	15,011,000
12. Securities issued by states and political subdivisions in the U.S.	RCON8496	6,849,000		RCON8499	12,259,000
13. Mortgage-backed securities (MBS):					
a. Mortgage pass-through securities:					
(1) Issued or guaranteed by FNMA, FHLMC, or GNMA	RCONG389	2,281,000		RCONG390	24,724,000
(2) Other mortgage pass-through securities	RCON1709	0		RCON1713	0
b. Other mortgage-backed securities (include CMOs, REMICs, and stripped MBS):					
(1) Issued or guaranteed by U.S. Government agencies or sponsored agencies ⁽¹⁾	RCONG393	3,132,000		RCONG394	12,184,000
(2) All other mortgage-backed securities	RCON1733	25,000		RCON1736	2,614,000
14. Other domestic debt securities (include domestic structured financial products and domestic asset-backed securities)	RCONG397	2,000		RCONG398	5,750,000
15. Other foreign debt securities (include foreign structured financial products and foreign-asset backed securities)	RCONG399	0		RCONG400	14,442,000
16. Investments in mutual funds and other equity securities with readily determinable fair values				RCONA511	3,396,000
17. Total held-to-maturity and available-for-sale securities (sum of items 10 through 16)	RCON1754	12,289,000		RCON1773	174,256,000

Dollar Amounts in Thousands				
		Bil	Mil	Thou
18. Equity securities that do not have readily determinable fair values	RCON1752	6,590,000		18.

(1) U.S. Government agencies include, but are not limited to, such agencies as the Government National Mortgage Association (GNMA), the Federal Deposit Insurance Corporation (FDIC), and the National Credit Union Administration (NCUA). U.S. Government-sponsored agencies include, but are not limited to, such agencies as the Federal Home Loan Mortgage Corporation (FHLMC) and the Federal National Mortgage Association (FNMA).

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Schedule RC-I **42**

Schedule RC-I—Assets and Liabilities of IBFs

To be completed only by banks with IBFs and other "foreign" offices.

Dollar Amounts in Thousands		Bil	Mil	Thou	
1. Total IBF assets of the consolidated bank (component of Schedule RC, item 12)	RCFN2133	6,586,000			1.
2. Total IBF liabilities (component of Schedule RC, item 21)	RCFN2898	31,946,000			2.

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Schedule RCK **43**

Schedule RC-K—Quarterly Averages ⁽¹⁾

Dollar Amounts in Thousands		Bil	Mil	Thou	
Assets					
1. Interest-bearing balances due from depository institutions	RCFD3381	148,953,000			1.
2. U.S. Treasury securities and U.S. Government agency obligations (excluding mortgage-backed securities) ⁽²⁾	RCFDB558	103,689,000			2.
3. Mortgage-backed securities ⁽²⁾	RCFDB559	52,432,000			3.
4. All other securities (includes securities issued by states & political subdivisions in the U.S.) ⁽²⁾ ⁽³⁾	RCFDB560	122,336,000			4.
5. Federal funds sold and securities purchased under agreements to resell	RCFD3365	69,271,000			5.
6. Loans:					
a. Loans in domestic offices:					
(1) Total loans	RCON3360	342,068,000			6.a.(1)
(2) Loans secured by real estate:					
(a) Loans secured by 1-4 family residential properties	RCON3465	113,257,000			6.a.(2)(a)
(b) All other loans secured by real estate	RCON3466	9,902,000			6.a.(2)(b)
(3) Loans to finance agricultural production and other loans to farmers	RCON3386	345,000			6.a.(3)
(4) Commercial and industrial loans	RCON3387	48,660,000			6.a.(4)
(5) Loans to individuals for household, family, and other personal expenditures:					
(a) Credit cards	RCONB561	110,663,000			6.a.(5)(a)
(b) Other (includes revolving credit plans other than credit cards, automobile loans, and other consumer loans)	RCONB562	4,647,000			6.a.(5)(b)
b. Total loans in foreign offices, Edge and Agreement subsidiaries, and IBFs	RCFN3360	262,415,000			6.b.
7. Trading assets	RCFD3401	135,747,000			7.
8. Lease financing receivables (net of unearned income)	RCFD3484	2,203,000			8.
9. Total assets ⁽⁴⁾	RCFD3368	1,357,577,000			9.
Liabilities					
10. Interest-bearing transaction accounts in domestic offices (interest-bearing demand deposits, NOW accounts, ATS accounts, and telephone and preauthorized transfer accounts)	RCON3485	24,424,000			10.
11. Nontransaction accounts in domestic offices:					
a. Savings deposits (includes MMDAs)	RCONB563	328,184,000			11.a.
b. Time deposits of \$100,000 or more	RCONA514	62,529,000			11.b.
c. Time deposits of less than \$100,000	RCONA529	7,196,000			11.c.
12. Interest-bearing deposits in foreign offices, EDGE and Agreement subsidiaries, and IBFs	RCFN3404	457,170,000			12.
13. Federal funds purchased and securities sold under agreements to repurchase	RCFD3353	14,138,000			13.
14. Other borrowed money (includes mortgage indebtedness and obligations under capitalized leases) ..	RCFD3355	113,463,000			14.

(1) For all items, banks have the option of reporting either (1) an average of DAILY figures for the quarter, or (2) an average of WEEKLY figures (i.e., the Wednesday of each week of the quarter).

(2) Quarterly averages for all debt securities should be based on amortized cost.

(3) Quarterly averages for all equity securities should be based on historical cost.

(4) The quarterly average for total assets should reflect all debt securities (not held for trading) at amortized cost, equity securities with readily determinable fair values at the lower of cost or fair value, and equity securities without readily determinable fair values at historical cost.

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Schedule RCL **44**

Schedule RC-L—Derivatives and Off-Balance-Sheet Items

Please read carefully the instructions for the preparation of Schedule RC-L. Some of the amounts reported in Schedule RC-L are regarded as volume indicators and not necessarily as measures of risk.

Dollar Amounts in Thousands		Bil	Mil	Thou	
1. Unused commitments:					
a. Revolving, open-end lines secured by 1-4 family residential properties, e.g., home equity lines	RCFD3814	16,455,000			1.a.
<i>Items 1.a.(1) and 1.a.(2) are to be completed for the December report only.</i>					
(1) Unused commitments for Home Equity Conversion Mortgage (HECM) reverse mortgages outstanding that are held for investment in domestic offices (included in item 1.a above)	RCONJ477	N/A			1.a.(1)
(2) Unused commitments for proprietary reverse mortgages outstanding that are held for investment in domestic offices (included in item 1.a above)	RCONJ478	N/A			1.a.(2)
b. Credit card lines	RCFD3815	621,268,000			1.b.
<i>Items 1.b.(1) and 1.b.(2) are to be completed by banks with either \$300 million or more in total assets or \$300 million or more in credit card lines. (Sum of items 1.b.(1) and 1.b.(2) must equal item 1.b) ⁽¹⁾</i>					
(1) Unused consumer credit card lines	RCFDJ455	590,072,000			1.b.(1)
(2) Other unused credit card lines	RCFDJ456	31,196,000			1.b.(2)
c. Commitments to fund commercial real estate, construction, and land development loans:					
(1) Secured by real estate:					
(a) 1-4 family residential construction loan commitments	RCFDF164	307,000			1.c.(1)(a)
(b) Commercial real estate, other construction loan, and land development loan commitments	RCFDF165	2,251,000			1.c.(1)(b)
(2) NOT secured by real estate	RCFD6550	135,000			1.c.(2)
d. Securities underwriting	RCFD3817	361,000			1.d.
e. Other unused commitments:					
(1) Commercial and industrial loans	RCFDJ457	150,344,000			1.e.(1)
(2) Loans to financial institutions	RCFDJ458	39,174,000			1.e.(2)
(3) All other unused commitments	RCFDJ459	57,751,000			1.e.(3)
2. Financial standby letters of credit	RCFD3819	95,741,000			2.
<i>Item 2.a is to be completed by banks with \$1 billion or more in total assets. ⁽¹⁾</i>					
a. Amount of financial standby letters of credit conveyed to others	RCFD3820	23,004,000			2.a.
3. Performance standby letters of credit	RCFD3821	11,681,000			3.
<i>Item 3.a is to be completed by banks with \$1 billion or more in total assets. ⁽¹⁾</i>					
a. Amount of performance standby letters of credit conveyed to others	RCFD3822	1,252,000			3.a.
4. Commercial and similar letters of credit	RCFD3411	7,325,000			4.
5. Not applicable					
6. Securities lent (including customers' securities lent where the customer is indemnified against loss by the reporting bank)	RCFD3433	97,838,000			6.

Dollar Amounts in Thousands	(Column A) Sold Protection		(Column B) Purchased Protection		
7. Credit derivatives:					
a. Notional amounts:					
(1) Credit default sw aps	RCFDC968	1,213,535,000	RCFDC969	1,250,561,000	7.a.(1)
(2) Total return sw aps	RCFDC970	6,528,000	RCFDC971	20,226,000	7.a.(2)
(3) Credit options	RCFDC972	55,502,000	RCFDC973	56,242,000	7.a.(3)
(4) Other credit derivatives	RCFDC974	0	RCFDC975	0	7.a.(4)
b. Gross fair values:					
(1) Gross positive fair value	RCFDC219	31,634,000	RCFDC221	12,306,000	7.b.(1)
(2) Gross negative fair value	RCFDC220	11,347,000	RCFDC222	31,977,000	7.b.(2)

(1) The asset size test and the \$300 million credit card lines test are generally based on the total assets and credit card lines reported in the June 30, 2013, Report of Condition.

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Schedule RC-L—Continued

Dollar Amounts in Thousands		Bil	Mil	Thou	
7.c. Notional amounts by regulatory capital treatment: ⁽¹⁾					
(1) Positions covered under the Market Risk Rule:					
(a) Sold protection	RCFDG401	1,275,565,000			7.c.(1)(a)
(b) Purchased protection	RCFDG402	1,311,619,000			7.c.(1)(b)
(2) All other positions:					
(a) Sold protection	RCFDG403	0			7.c.(2)(a)
(b) Purchased protection that is recognized as a guarantee for regulatory capital purposes	RCFDG404	15,410,000			7.c.(2)(b)
(c) Purchased protection that is not recognized as a guarantee for regulatory capital purposes ..	RCFDG405	0			7.c.(2)(c)

Dollar Amounts in Thousands	(Column A) Remaining Maturity of: One Year or Less	(Column B) Remaining Maturity of: Over One Year Through Five Years	(Column C) Remaining Maturity of: Over Five Years	
7.d. Notional amounts by remaining maturity:				
(1) Sold credit protection: ⁽²⁾				
(a) Investment grade	RCFDG406 188,774,000	RCFDG407 730,137,000	RCFDG408 68,842,000	7.d.(1)(a)
(b) Subinvestment grade	RCFDG409 55,684,000	RCFDG410 215,996,000	RCFDG411 16,132,000	7.d.(1)(b)
(2) Purchased credit protection: ⁽³⁾				
(a) Investment grade	RCFDG412 209,724,000	RCFDG413 747,610,000	RCFDG414 73,962,000	7.d.(2)(a)
(b) Subinvestment grade	RCFDG415 62,332,000	RCFDG416 214,881,000	RCFDG417 18,520,000	7.d.(2)(b)

Dollar Amounts in Thousands		Bil	Mil	Thou	
8. Spot foreign exchange contracts		RCFD8765	1,065,120,000		8.
9. All other off-balance sheet liabilities (exclude derivatives) (itemize and describe each component of this item over 25% of Schedule RC, item 27.a, "Total bank equity capital")					
a. Securities borrowed		RCFD3430	0		9.
b. Commitments to purchase when-issued securities		RCFD3432	0		9.a.
c. Standby letters of credit issued by another party (e.g., a Federal Home Loan Bank) on the bank's behalf		RCFD3434	0		9.b.
d. TEXT3555		RCFDC978	0		9.c.
e. TEXT3556		RCFD3555	0		9.d.
f. TEXT3557		RCFD3556	0		9.e.
		RCFD3557	0		9.f.
10. All other off-balance sheet assets (exclude derivatives) (itemize and describe each component of this item over 25% of Schedule RC, item 27.a, "Total bank equity capital")					
a. Commitments to sell when-issued securities		RCFD5591	0		10.
b. TEXT5592		RCFD3435	0		10.a.
c. TEXT5593		RCFD5592	0		10.b.
d. TEXT5594		RCFD5593	0		10.c.
e. TEXT5595		RCFD5594	0		10.d.
		RCFD5595	0		10.e.
11. Year-to-date merchant credit card sales volume:					
a. Sales for which the reporting bank is the acquiring bank		RCFDC223	20,482,000		11.a.
b. Sales for which the reporting bank is the agent bank with risk		RCFDC224	0		11.b.

(1) Sum of items 7.c.(1)(a) and 7.c.(2)(a) must equal sum of items 7.a.(1) through (4), column A. Sum of items 7.c.(1)(b), 7.c.(2)(b), and 7.c.(2)(c) must equal sum of items 7.a.(1) through (4), column B.
(2) Sum of items 7.d.(1)(a) and (b), columns A through C, must equal sum of items 7.a.(1) through (4), column A.
(3) Sum of items 7.d.(2)(a) and (b), columns A through C, must equal sum of items 7.a.(1) through (4), column B.

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Schedule RCL

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Schedule RC-L—Continued

Dollar Amounts in Thousands	(Column A) Interest Rate Contracts	(Column B) Foreign Exchange Contracts	(Column C) Equity Derivative Contracts	(Column D) Commodity and Other Contracts	
Derivatives Position Indicators					
12. Gross amounts (e.g., notional amounts) (for each column, sum of items 12.a through 12.e must equal sum of items 13 and 14):					
a. Futures contracts	RCFD8693	RCFD8694	RCFD8695	RCFD8696	
	655,931,000	9,006,000	4,273,000	41,632,000	12.a.
b. Forward contracts	RCFD8697	RCFD8698	RCFD8699	RCFD8700	
	5,098,368,000	1,848,849,000	2,480,000	23,651,000	12.b.
c. Exchange-traded option contracts:					
(1) Written options	RCFD8701	RCFD8702	RCFD8703	RCFD8704	
	268,053,000	2,117,000	53,744,000	47,023,000	12.c.(1)
(2) Purchased options	RCFD8705	RCFD8706	RCFD8707	RCFD8708	
	267,939,000	2,542,000	43,165,000	44,070,000	12.c.(2)
d. Over-the-counter option contracts:					
(1) Written options	RCFD8709	RCFD8710	RCFD8711	RCFD8712	
	3,231,696,000	1,168,184,000	125,343,000	44,627,000	12.d.(1)
(2) Purchased options	RCFD8713	RCFD8714	RCFD8715	RCFD8716	
	3,226,062,000	1,176,047,000	108,856,000	33,689,000	12.d.(2)
e. Swaps	RCFD3450	RCFD3826	RCFD8719	RCFD8720	
	36,659,624,000	4,095,735,000	130,670,000	60,246,000	12.e.
13. Total gross notional amount of derivative contracts held for trading	RCFDA126	RCFDA127	RCFD8723	RCFD8724	
	49,329,558,000	8,274,008,000	468,531,000	294,938,000	13.
14. Total gross notional amount of derivative contracts held for purposes other than trading	RCFD8725	RCFD8726	RCFD8727	RCFD8728	
	78,115,000	28,472,000	0	0	14.
a. Interest rate swaps where the bank has agreed to pay a fixed rate	RCFDA589				
	33,000				14.a.
15. Gross fair values of derivative contracts:					
a. Contracts held for trading:					
(1) Gross positive fair value	RCFD8733	RCFD8734	RCFD8735	RCFD8736	
	555,333,000	69,672,000	17,837,000	5,050,000	15.a.(1)
(2) Gross negative fair value	RCFD8737	RCFD8738	RCFD8739	RCFD8740	
	549,637,000	69,831,000	19,350,000	4,319,000	15.a.(2)
b. Contracts held for purposes other than trading:					
(1) Gross positive fair value	RCFD8741	RCFD8742	RCFD8743	RCFD8744	
	1,039,000	175,000	0	0	15.b.(1)
(2) Gross negative fair value	RCFD8745	RCFD8746	RCFD8747	RCFD8748	
	1,595,000	190,000	0	0	15.b.(2)

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Schedule RCL **47**

Schedule RC-L—Continued

Item 16 is to be completed only by banks with total assets of \$10 billion or more. ⁽¹⁾

Dollar Amounts in Thousands	(Column A) Banks and Securities Firms	(Column B) Monoline Financial Guarantors	(Column C) Hedge Funds	(Column D) Sovereign Governments	(Column E) Corporations and All Other Counterparties	
16. Over-the-counter derivatives:						
a. Net current credit exposure	RCFDG418	RCFDG419	RCFDG420	RCFDG421	RCFDG422	
	35,390,000	0	1,673,000	13,955,000	20,639,000	16.a.
b. Fair value of collateral:						
(1) Cash—U.S. dollar	RCFDG423	RCFDG424	RCFDG425	RCFDG426	RCFDG427	
	12,104,000	0	5,339,000	278,000	6,206,000	16.b.(1)
(2) Cash—Other currencies	RCFDG428	RCFDG429	RCFDG430	RCFDG431	RCFDG432	
	13,453,000	0	113,000	3,067,000	3,821,000	16.b.(2)
(3) U.S. Treasury securities	RCFDG433	RCFDG434	RCFDG435	RCFDG436	RCFDG437	
	346,000	0	697,000	0	1,318,000	16.b.(3)
(4) U.S. Government agency and U.S. Government-sponsored agency debt securities	RCFDG438	RCFDG439	RCFDG440	RCFDG441	RCFDG442	
	206,000	0	0	0	161,000	16.b.(4)
(5) Corporate bonds	RCFDG443	RCFDG444	RCFDG445	RCFDG446	RCFDG447	
	382,000	0	103,000	0	1,025,000	16.b.(5)
(6) Equity securities	RCFDG448	RCFDG449	RCFDG450	RCFDG451	RCFDG452	
	0	0	0	0	40,000	16.b.(6)
(7) All other collateral	RCFDG453	RCFDG454	RCFDG455	RCFDG456	RCFDG457	
	3,164,000	0	147,000	1,000	4,349,000	16.b.(7)
(8) Total fair value of collateral (sum of items 16.b.(1) through (7))	RCFDG458	RCFDG459	RCFDG460	RCFDG461	RCFDG462	
	29,655,000	0	6,399,000	3,346,000	16,920,000	16.b.(8)

(1) The \$10 billion asset size test is generally based on the total assets reported on the June 30, 2013, Report of Condition.

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Schedule RCM **48**

Schedule RC-M—Memoranda

Dollar Amounts in Thousands		Bil	Mil	Thou	
1. Extensions of credit by the reporting bank to its executive officers, directors, principal shareholders, and their related interests as of the report date:					
a. Aggregate amount of all extensions of credit to all executive officers, directors, principal shareholders, and their related interests					
	RCFD6164		14,000		1.a.
b. Number of executive officers, directors, and principal shareholders to whom the amount of all extensions of credit by the reporting bank (including extensions of credit to related interests) = or is > the lesser of \$500K or 5% of total capital as defined for this purpose in agency regulations					
Number					
	RCFD6165	5			1.b.
2. Intangible assets other than goodwill:					
a. Mortgage servicing assets					
	RCFD3164		2,282,000		2.a.
(1) Estimated fair value of mortgage servicing assets					
	RCFDA590	2,282,000			2.a.(1)
b. Purchased credit card relationships and nonmortgage servicing assets					
	RCFDB026		1,359,000		2.b.
c. All other identifiable intangible assets					
	RCFD5507		2,480,000		2.c.
d. Total (sum of items 2.a, 2.b, and 2.c) (must equal Schedule RC, item 10.b)					
	RCFD0426		6,121,000		2.d.
3. Other real estate owned:					
a. Construction, land development, and other land in domestic offices					
	RCON5508		0		3.a.
b. Farmland in domestic offices					
	RCON5509		0		3.b.
c. 1-4 family residential properties in domestic offices					
	RCON5510		116,000		3.c.
d. Multifamily (5 or more) residential properties in domestic offices					
	RCON5511		0		3.d.
e. Nonfarm nonresidential properties in domestic offices					
	RCON5512		10,000		3.e.
f. Foreclosed properties from "GNMA loans"					
	RCONC979		127,000		3.f.
g. In foreign offices					
	RCFN5513		60,000		3.g.
h. Total (sum of items 3.a through 3.g) (must equal Schedule RC, item 7)					
	RCFD2150		313,000		3.h.
4. Not applicable					
5. Other borrowed money:					
a. Federal Home Loan Bank advances:					
(1) Advances with a remaining maturity or next repricing date of: (1)					
(a) One year or less					
	RCFDF055		30,200,000		5.a.(1)(a)
(b) Over one year through three years					
	RCFDF056		0		5.a.(1)(b)
(c) Over three years through five years					
	RCFDF057		0		5.a.(1)(c)
(d) Over five years					
	RCFDF058		1,000		5.a.(1)(d)
(2) Advances with a REMAINING MATURITY of one year or less (included in item 5.a.(1)(a) above) (2)					
	RCFD2651		19,650,000		5.a.(2)
(3) Structured advances (included in items 5.a.(1)(a)-(d) above)					
	RCFDF059		0		5.a.(3)
b. Other borrowings:					
(1) Other borrowings with a remaining maturity or next repricing date of: (3)					
(a) One year or less					
	RCFDF060		71,626,000		5.b.(1)(a)
(b) Over one year through three years					
	RCFDF061		8,985,000		5.b.(1)(b)
(c) Over three years through five years					
	RCFDF062		2,990,000		5.b.(1)(c)
(d) Over five years					
	RCFDF063		3,617,000		5.b.(1)(d)
(2) Other borrowings with a REMAINING MATURITY of one year or less (included in item 5.b.(1)(a) above) (4)					
	RCFDB571		46,370,000		5.b.(2)
c. Total (sum of items 5.a.(1)(a)-(d) and items 5.b.(1)(a)-(d)) (must equal Schedule RC, item 16)					
	RCFD3190		117,419,000		5.c.

(1) Report fixed rate advances by remaining maturity and floating rate advances by next repricing date.
(2) Report both fixed and floating rate advances by remaining maturity. Exclude floating rate advances with a next repricing date of one year or less that have a remaining maturity of over one year.
(3) Report fixed rate other borrowings by remaining maturity and floating rate other borrowings by next repricing date.
(4) Report both fixed and floating rate other borrowings by remaining maturity. Exclude floating rate other borrowings with a next repricing date of one year or less that have a remaining maturity of over one year.

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Schedule RCM

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Schedule RC-M—Continued

		Yes/No
6. Does the reporting bank sell private label or third party mutual funds and annuities?	RCFDB569	YES

Dollar Amounts in Thousands			Bil	Mil	Thou
7. Assets under the reporting bank's management in proprietary mutual funds and annuities	RCFDB570				0
8. Internet Website addresses and physical office trade names:					
a. Uniform Resource Locator (URL) of the reporting institution's primary Internet Website (home page), if any (Example: www.examplebank.com):					
http://	TEXT4087	www.citibank.com			
b. URLs of all other public-facing Internet Websites that the reporting institution uses to accept or solicit deposits from the public, if any: (Example: www.examplebank.biz) ⁽¹⁾					
(1) http://	TE01N528				
(2) http://	TE02N528				
(3) http://	TE03N528				
(4) http://	TE04N528				
(5) http://	TE05N528				
(6) http://	TE06N528				
(7) http://	TE07N528				
(8) http://	TE08N528				
(9) http://	TE09N528				
(10) http://	TE10N528				
c. Trade names other than the reporting institution's legal title used to identify one or more of the institution's physical offices at which deposits are accepted or solicited from the public, if any:					
(1)	TE01N529				
(2)	TE02N529				
(3)	TE03N529				
(4)	TE04N529				
(5)	TE05N529				
(6)	TE06N529				

		Yes/No
9. Do any of the bank's Internet Websites have transactional capability, i.e., allow the bank's customers to execute transactions on their accounts through the website?	RCFD4088	YES

Dollar Amounts in Thousands			Bil	Mil	Thou
10. Secured liabilities:					
a. Amount of "Federal funds purchased in domestic offices" that are secured (included in Schedule RC, item 14.a)					
	RCONF064				0
b. Amount of "Other borrowings" that are secured (included in Schedule RC-M, items 5.b.(1)(a)-(d)) .					
	RCFDF065				60,339,000

(1) Report only highest level URLs (for example, report www.examplebank.biz, but do not also report www.examplebank.biz/checking). Report each top level domain name used (for example, report both www.examplebank.biz and www.examplebank.net).

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Schedule RCM **50**

Schedule RC-M—Continued

		Yes/No
11. Does the bank act as trustee or custodian for Individual Retirement Accounts, Health Savings Accounts, and other similar accounts?	RCONG463	YES
12. Does the bank provide custody, safekeeping, or other services involving the acceptance of orders for the sale or purchase of securities?	RCONG464	YES

	Dollar Amounts in Thousands			
	Bil	Mil	Thou	
13. Assets covered by loss-sharing agreements with the FDIC:				
a. Loans and leases (included in Schedule RC, items 4.a and 4.b):				
(1) Loans secured by real estate in domestic offices:				
(a) Construction, land development, and other land loans:				
(1) 1-4 family residential construction loans	RCONK169		0	13.a.(1)(a)(1)
(2) Other construction loans and all land development and other land loans	RCONK170		0	13.a.(1)(a)(2)
(b) Secured by farmland	RCONK171		0	13.a.(1)(b)
(c) Secured by 1-4 family residential properties:				
(1) Revolving, open-end loans secured by 1-4 family residential properties and extended under lines of credit	RCONK172		0	13.a.(1)(c)(1)
(2) Closed-end loans secured by 1-4 family residential properties:				
(a) Secured by first liens	RCONK173		0	13.a.(1)(c)(2)(a)
(b) Secured by junior liens	RCONK174		0	13.a.(1)(c)(2)(b)
(d) Secured by multifamily (5 or more) residential properties	RCONK175		0	13.a.(1)(d)
(e) Secured by nonfarm nonresidential properties:				
(1) Loans secured by owner-occupied nonfarm nonresidential properties	RCONK176		0	13.a.(1)(e)(1)
(2) Loans secured by other nonfarm nonresidential properties	RCONK177		0	13.a.(1)(e)(2)
(2) Loans to finance agricultural production and other loans to farmers	RCFDK178		0	13.a.(2)
(3) Commercial and industrial loans	RCFDK179		0	13.a.(3)
(4) Loans to individuals for household, family, and other personal expenditures:				
(a) Credit cards	RCFDK180		0	13.a.(4)(a)
(b) Automobile loans	RCFDK181		0	13.a.(4)(b)
(c) Other (includes revolving credit plans other than credit cards and other consumer loans)	RCFDK182		0	13.a.(4)(c)
(5) All other loans and all leases	RCFDK183		0	13.a.(5)
<i>Itemize the categories of loans and leases (as defined in Schedule RC-C, part I) included in item 13.a.(5) above that exceed 10% of total loans and leases covered by loss-sharing agreements with the FDIC (sum of items 13.a.(1) through (5)):</i>				
(a) Loans to depository institutions and acceptances of other banks	RCFDK184		0	13.a.(5)(a)
(b) Loans to foreign governments and official institutions	RCFDK185		0	13.a.(5)(b)
(c) Other loans ⁽¹⁾	RCFDK186		0	13.a.(5)(c)
(d) Lease financing receivables	RCFDK273		0	13.a.(5)(d)
(e) Loans secured by real estate in foreign offices	RCFNK290		0	13.a.(5)(e)
b. Other real estate owned (included in Schedule RC, item 7):				
(1) Construction, land development, and other land in domestic offices	RCONK187		0	13.b.(1)
(2) Farmland in domestic offices	RCONK188		0	13.b.(2)
(3) 1-4 family residential properties in domestic offices	RCONK189		0	13.b.(3)
(4) Multifamily (5 or more) residential properties in domestic offices	RCONK190		0	13.b.(4)
(5) Nonfarm nonresidential properties in domestic offices	RCONK191		0	13.b.(5)
(6) In foreign offices	RCFNK260		0	13.b.(6)
(7) Portion of covered other real estate owned included in items 13.b.(1) through (6) above that is protected by FDIC loss-sharing agreements	RCFDK192		0	13.b.(7)

(1) Includes "Obligations (other than securities and leases) of states and political subdivisions in the U.S." and "Loans to nondepository financial institutions and other loans."

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Schedule RC-M—Continued

		Yes/No	
c. Debt securities (included in Schedule RC, items 2.a and 2.b)	RCFDJ461	0	13.c.
d. Other assets (exclude FDIC loss-sharing indemnification assets)	RCFDJ462	0	13.d.
14. Captive insurance and reinsurance subsidiaries:			
a. Total assets of captive insurance subsidiaries ⁽¹⁾	RCFDK193	0	14.a.
b. Total assets of captive reinsurance subsidiaries ⁽¹⁾	RCFDK194	86,000	14.b.

		Number	
<i>Item 15 is to be completed by institutions that are required or have elected to be treated as a Qualified Thrift Lender.</i>			
15. Qualified Thrift Lender (QTL) test:			
a. Does the institution use the Home Owners' Loan Act (HOLA) QTL test or the Internal Revenue Service Domestic Building and Loan Association (IRS DBLA) test to determine its QTL compliance? (for the HOLA QTL test, enter 1; for the IRS DBLA test, enter 2)	RCONL133	N/A	15.a.

		Yes/No	
b. Has the institution been in compliance with the HOLA QTL test as of each month end during the quarter or the IRS DBLA test for its most recent taxable year, as applicable?	RCONL135	N/A	15.b.
Item 16.a and, if appropriate, items 16.c and 16.d are to be completed semiannually in the June and December reports only. Item 16.b is to be completed annually in the June report only.			
16. International remittance transfers offered to consumers: ⁽²⁾			
a. As of the report date, did your institution offer to consumers in any state any of the following mechanisms for sending international remittance transfers?			
(1) International wire transfers	RCONN517	YES	16.a.(1)
(2) International ACH transactions	RCONN518	YES	16.a.(2)
(3) Other proprietary services operated by your institution	RCONN519	YES	16.a.(3)
(4) Other proprietary services operated by another party	RCONN520	NO	16.a.(4)
b. Did your institution provide more than 100 international remittance transfers in the previous calendar year or does your institution estimate that it will provide more than 100 international remittance transfers in the current calendar year?			
	RCONN521	YES	16.b.

(1) Report total assets before eliminating intercompany transactions between the consolidated insurance or reinsurance subsidiary and other offices or consolidated subsidiaries of the reporting bank.

(2) Report information about international electronic transfers of funds offered to consumers in the United States that: (a) are "remittance transfers" as defined by subpart B of Regulation E (12 CFR Section 1005.30(e)), or (b) would qualify as "remittance transfers" under subpart B of Regulation E (12 CFR Section 1005.30(e)) but are excluded from that definition only because the provider is not providing those transfers in the normal course of its business. See 12 CFR Section 1005.30(f). For purposes of this item 16, such transfers are referred to as international remittance transfers. Exclude transfers sent by your institution as a correspondent bank for other providers. With the exception of item 16.a.(4), report information only about transfers for which the reporting institution is the provider. For item 16.a.(4), report information about transfers for which another party is the provider, and the reporting institution is an agent or a similar type of business partner interacting with the consumers sending the international remittance transfers.

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Schedule RCM **52**

Schedule RC-M—Continued

		Number	
<i>Items 16.c and 16.d are to be completed by institutions that answered "Yes" to item 16.b in the current report or, if item 16.b is not required to be completed in the current report, in the most recent prior report in which item 16.b was required to be completed.</i>			
c. Indicate which of the mechanisms described in items 16.a.(1), (2), and (3) above is the mechanism that your institution estimates accounted for the largest number of international remittance transfers your institution provided during the two calendar quarters ending on the report date. (For international wire transfers, enter 1; for international ACH transactions, enter 2; for other proprietary services operated by your institution, enter 3. If your institution did not provide any international remittance transfers using the mechanism described in items 16.a.(1), (2), and (3) above during the two calendar quarters ending on the report date, enter 0.)			
	RCONN522	1	16.c.
d. Estimated number and dollar value of international remittance transfers provided by your institution during the two calendar quarters ending on the report date:			
(1) Estimated number of international remittance transfers	RCONN523	435605	16.d.(1)
Dollar Amounts in Thousands			
(2) Estimated dollar value of international remittance transfers	RCONN524	3,955,000	16.d.(2)
Number			
(3) Estimated number of international remittance transfers for which your institution applied the temporary exception	RCONN527	0	16.d.(3)

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Schedule RCN **53**

Schedule RC-N—Past Due and Nonaccrual Loans, Leases, and Other Assets

Dollar Amounts in Thousands	(Column A) Past due 30 through 89 days and still accruing		(Column B) Past due 90 days or more and still accruing		(Column C) Nonaccrual		
1. Loans secured by real estate:							
a. Construction, land development, and other land loans in domestic offices:							
(1) 1-4 family residential construction loans	RCONF172	0	RCONF174	0	RCONF176	5,000	1.a.(1)
(2) Other construction loans and all land development and other land loans	RCONF173	0	RCONF175	0	RCONF177	22,000	1.a.(2)
b. Secured by farmland in domestic offices	RCON3493	0	RCON3494	0	RCON3495	0	1.b.
c. Secured by 1-4 family residential properties in domestic offices:							
(1) Revolving, open-end loans secured by 1-4 family residential properties and extended under lines of credit	RCON5398	180,000	RCON5399	0	RCON5400	472,000	1.c.(1)
(2) Closed-end loans secured by 1-4 family residential properties:							
(a) Secured by first liens	RCONC236	2,354,000	RCONC237	3,559,000	RCONC229	2,981,000	1.c.(2)(a)
(b) Secured by junior liens	RCONC238	68,000	RCONC239	0	RCONC230	822,000	1.c.(2)(b)
d. Secured by multifamily (5 or more) residential properties in domestic offices	RCON3499	4,000	RCON3500	26,000	RCON3501	15,000	1.d.
e. Secured by nonfarm nonresidential properties in domestic offices:							
(1) Loans secured by owner-occupied nonfarm nonresidential properties	RCONF178	6,000	RCONF180	0	RCONF182	32,000	1.e.(1)
(2) Loans secured by other nonfarm nonresidential properties	RCONF179	0	RCONF181	0	RCONF183	14,000	1.e.(2)
f. In foreign offices	RCFNB572	262,000	RCFNB573	0	RCFNB574	486,000	1.f.
2. Loans to depository institutions and acceptances of other banks:							
a. To U.S. banks and other U.S. depository institutions	RCFD5377	0	RCFD5378	0	RCFD5379	0	2.a.
b. To foreign banks	RCFD5380	0	RCFD5381	0	RCFD5382	0	2.b.
3. Loans to finance agricultural production and other loans to farmers	RCFD1594	0	RCFD1597	0	RCFD1583	1,000	3.
4. Commercial and industrial loans:							
a. To U.S. addressees (domicile)	RCFD1251	154,000	RCFD1252	51,000	RCFD1253	273,000	4.a.
b. To non-U.S. addressees (domicile) ...	RCFD1254	75,000	RCFD1255	0	RCFD1256	484,000	4.b.
5. Loans to individuals for household, family, and other personal expenditures:							
a. Credit cards	RCFDB575	1,729,000	RCFDB576	1,516,000	RCFDB577	75,000	5.a.
b. Automobile loans	RCFDK213	3,000	RCFDK214	0	RCFDK215	0	5.b.
c. Other (includes revolving credit plans other than credit cards and other consumer loans)	RCFDK216	282,000	RCFDK217	54,000	RCFDK218	172,000	5.c.
6. Loans to foreign governments and official institutions	RCFD5389	0	RCFD5390	0	RCFD5391	0	6.
7. All other loans	RCFD5459	7,000	RCFD5460	26,000	RCFD5461	316,000	7.

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Schedule RC-N—Continued

Amounts reported in Schedule RC-N, items 1 through 8, include guaranteed and unguaranteed portions of past due and nonaccrual loans and leases. Report in items 10 and 11 below certain guaranteed loans and leases that have already been included in the amounts reported in items 1 through 8.

Dollar Amounts in Thousands	(Column A) Past due 30 through 89 days and still accruing		(Column B) Past due 90 days or more and still accruing		(Column C) Nonaccrual		
8. Lease financing receivables:							
a. Leases to individuals for household, family, and other personal expenditures	RCFDF166	0	RCFDF167	0	RCFDF168	0	8.a.
b. All other leases	RCFDF169	3,000	RCFDF170	6,000	RCFDF171	54,000	8.b.
9. Debt securities and other assets (exclude other real estate owned and other repossessed assets)							
	RCFD3505	0	RCFD3506	609,000	RCFD3507	51,000	9.
10. Loans and leases reported in items 1 through 8 above that are wholly or partially guaranteed by the U.S. Government, excluding loans and leases covered by loss-sharing agreements with the FDIC							
	RCFDK036	1,067,000	RCFDK037	3,564,000	RCFDK038	82,000	10.
a. Guaranteed portion of loans and leases included in item 10 above, excluding rebooked "GNMA loans" ..							
	RCFDK039	27,000	RCFDK040	35,000	RCFDK041	7,000	10.a.
b. Rebooked "GNMA loans" that have been repurchased or are eligible for repurchase included in item 10 above							
	RCFDK042	1,034,000	RCFDK043	3,490,000	RCFDK044	75,000	10.b.
11. Loans and leases reported in items 1 through 8 above that are covered by loss-sharing agreements with the FDIC:							
a. Loans secured by real estate in domestic offices:							
(1) Construction, land development, and other land loans:							
(a) 1-4 family residential construction loans	RCONK045	0	RCONK046	0	RCONK047	0	11.a.(1)(a)
(b) Other construction loans and all land development and other land loans	RCONK048	0	RCONK049	0	RCONK050	0	11.a.(1)(b)
(2) Secured by farmland	RCONK051	0	RCONK052	0	RCONK053	0	11.a.(2)
(3) Secured by 1-4 family residential properties:							
(a) Revolving, open-end loans secured by 1-4 family residential properties and extended under lines of credit	RCONK054	0	RCONK055	0	RCONK056	0	11.a.(3)(a)
(b) Closed-end loans secured by 1-4 family residential properties:							
(1) Secured by first liens	RCONK057	0	RCONK058	0	RCONK059	0	11.a.(3)(b)(1)
(2) Secured by junior liens	RCONK060	0	RCONK061	0	RCONK062	0	11.a.(3)(b)(2)
(4) Secured by multifamily (5 or more) residential properties	RCONK063	0	RCONK064	0	RCONK065	0	11.a.(4)

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Schedule RC-N—Continued

Dollar Amounts in Thousands	(Column A) Past due 30 through 89 days and still accruing		(Column B) Past due 90 days or more and still accruing		(Column C) Nonaccrual		
(5) Secured by nonfarm nonresidential properties:							
(a) Loans secured by owner-occupied nonfarm nonresidential properties	RCONK066	0	RCONK067	0	RCONK068	0	11.a.(5)(a)
(b) Loans secured by other nonfarm nonresidential properties	RCONK069	0	RCONK070	0	RCONK071	0	11.a.(5)(b)
b. Loans to finance agricultural production and other loans to farmers	RCFDK072	0	RCFDK073	0	RCFDK074	0	11.b.
c. Commercial and industrial loans	RCFDK075	0	RCFDK076	0	RCFDK077	0	11.c.
d. Loans to individuals for household, family, and other personal expenditures:							
(1) Credit cards	RCFDK078	0	RCFDK079	0	RCFDK080	0	11.d.(1)
(2) Automobile loans	RCFDK081	0	RCFDK082	0	RCFDK083	0	11.d.(2)
(3) Other (includes revolving credit plans other than credit cards and other consumer loans)	RCFDK084	0	RCFDK085	0	RCFDK086	0	11.d.(3)
e. All other loans and all leases	RCFDK087	0	RCFDK088	0	RCFDK089	0	11.e.
<i>Itemize the past due and nonaccrual amounts included in 11.e above for the loan and lease categories for which amounts were reported in Schedule RC-M, items 13.a.(5)(a) through (e):</i>							
(1) Loans to depository institutions & acceptances of other banks	RCFDK091	0	RCFDK092	0	RCFDK093	0	11.e.(1)
(2) Loans to foreign governments and official institutions	RCFDK095	0	RCFDK096	0	RCFDK097	0	11.e.(2)
(3) Other loans ⁽¹⁾	RCFDK099	0	RCFDK100	0	RCFDK101	0	11.e.(3)
(4) Lease financing receivables	RCFDK269	0	RCFDK271	0	RCFDK272	0	11.e.(4)
(5) Loans secured by real estate in foreign offices	RCFNK291	0	RCFNK292	0	RCFNK293	0	11.e.(5)
f. Portion of covered loans and leases included in items 11.a through 11.e above that is protected by FDIC loss-sharing agreements	RCFDK102	0	RCFDK103	0	RCFDK104	0	11.f.

(1) Includes "Obligations (other than securities and leases) of states and political subdivisions in the U.S." and "Loans to nondepository financial institutions and other loans."

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Schedule RCN

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Schedule RC-N—Continued

Memoranda

Dollar Amounts in Thousands	(Column A) Past due 30 through 89 days and still accruing	(Column B) Past due 90 days or more and still accruing	(Column C) Nonaccrual				
1. Loans restructured in troubled debt restructurings included in Schedule RC-N, items 1 through 7, above (and not reported in Schedule RC-C, Part I, Memorandum item 1):							
a. Construction, land development, and other land loans in domestic offices:							
(1) 1-4 family residential construction loans	RCONK105	0	RCONK106	0	RCONK107	0	M.1.a.(1)
(2) Other construction loans and all land development and other land loans	RCONK108	0	RCONK109	0	RCONK110	3,000	M.1.a.(2)
b. Loans secured by 1-4 family residential properties in domestic offices	RCONF661	1,337,000	RCONF662	2,092,000	RCONF663	2,483,000	M.1.b.
c. Secured by multifamily (5 or more) residential properties in domestic offices	RCONK111	0	RCONK112	0	RCONK113	13,000	M.1.c.
d. Secured by nonfarm nonresidential properties in domestic offices:							
(1) Loans secured by owner-occupied nonfarm nonresidential properties	RCONK114	0	RCONK115	0	RCONK116	1,000	M.1.d.(1)
(2) Loans secured by other nonfarm nonresidential properties	RCONK117	0	RCONK118	0	RCONK119	0	M.1.d.(2)
e. Commercial and industrial loans:							
(1) To U.S. addressees (domicile)	RCFDK120	1,000	RCFDK121	0	RCFDK122	42,000	M.1.e.(1)
(2) To non-U.S. addressees (domicile)	RCFDK123	0	RCFDK124	0	RCFDK125	51,000	M.1.e.(2)
f. All other loans (<i>include</i> loans to individuals for household, family, and other personal expenditures)	RCFDK126	194,000	RCFDK127	38,000	RCFDK128	99,000	M.1.f.

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Schedule RC-N—Continued

Memoranda—Continued

Dollar Amounts in Thousands	(Column A) Past due 30 through 89 days and still accruing		(Column B) Past due 90 days or more and still accruing		(Column C) Nonaccrual		
<i>Itemize loan categories included in Memorandum item 1.f above that exceed 10% of total loans restructured in troubled debt restructurings that are past due 30 days or more or in nonaccrual status (sum of Memorandum items 1.a through 1.f, columns A through C):</i>							
(1) Loans secured by farmland in domestic offices	RCONK130	0	RCONK131	0	RCONK132	0	M.1.f.(1)
(2) Loans to depository institutions & acceptances of other banks	RCFDK134	0	RCFDK135	0	RCFDK136	0	M.1.f.(2)
(3) Loans to finance agricultural production and other loans to farmers	RCFDK138	0	RCFDK139	0	RCFDK140	0	M.1.f.(3)
(4) Loans to individuals for household, family, and other personal expenditures:							
(a) Credit cards	RCFDK274	0	RCFDK275	0	RCFDK276	0	M.1.f.(4)(a)
(b) Automobile loans	RCFDK277	0	RCFDK278	0	RCFDK279	0	M.1.f.(4)(b)
(c) Other (includes revolving credit plans other than credit cards and other consumer loans)	RCFDK280	0	RCFDK281	0	RCFDK282	0	M.1.f.(4)(c)
(5) Loans to foreign governments and official institutions	RCFDK283	0	RCFDK284	0	RCFDK285	0	M.1.f.(5)
(6) Other loans ⁽¹⁾	RCFDK286	0	RCFDK287	0	RCFDK288	0	M.1.f.(6)
(7) Loans secured by real estate in foreign offices	RCF NK294	0	RCF NK295	0	RCF NK296	0	M.1.f.(7)
2. Loans to finance commercial real estate, construction, and land development activities (not secured by real estate) included in Schedule RC-N, items 4 and 7, above	RCFD6558	0	RCFD6559	0	RCFD6560	24,000	M.2.
3. Loans secured by real estate to non-U.S. addressees (domicile) (included in Schedule RC-N, item 1, above)	RCFD1248	266,000	RCFD1249	0	RCFD1250	488,000	M.3.
4. Not applicable							

(1) Includes "Obligations (other than securities and leases) of states and political subdivisions in the U.S." and "Loans to nondepository financial institutions and other loans."

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Schedule RCN

58

Schedule RC-N—Continued

Memoranda—Continued

Dollar Amounts in Thousands	(Column A) Past due 30 through 89 days and still accruing		(Column B) Past due 90 days or more and still accruing		(Column C) Nonaccrual		
5. Loans and leases held for sale and loans measured at fair value (included in Schedule RC-N, items 1 through 8, above):							
a. Loans and leases held for sale	RCFDC240	224,000	RCFDC241	40,000	RCFDC226	235,000	M.5.a.
b. Loans measured at fair value:							
(1) Fair value	RCFDF664	4,000	RCFDF665	0	RCFDF666	5,000	M.5.b.(1)
(2) Unpaid principal balance	RCFDF667	6,000	RCFDF668	0	RCFDF669	10,000	M.5.b.(2)

Dollar Amounts in Thousands	(Column A) Past due 30 through 89 days		(Column B) Past due 90 days or more		
6. Derivative contracts: Fair value of amounts carried as assets	RCFD3529	0	RCFD3530	0	M.6.

Dollar Amounts in Thousands					
		Bil	Mil		Thou
7. Additions to nonaccrual assets during the quarter	RCFDC410	1,179,000			M.7.
8. Nonaccrual assets sold during the quarter	RCFDC411	343,000			M.8.

Dollar Amounts in Thousands	(Column A) Past due 30 through 89 days and still accruing		(Column B) Past due 90 days or more and still accruing		(Column C) Nonaccrual		
9. Purchased credit-impaired loans accounted for in accordance with FASB ASC 310-30 (former AICPA Statement of Position 03-3):							
a. Outstanding balance	RCFDL183	21,000	RCFDL184	10,000	RCFDL185	578,000	M.9.a.
b. Carrying amount included in Schedule RC-N, items 1 through 7, above	RCFDL186	21,000	RCFDL187	10,000	RCFDL188	351,000	M.9.b.

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Schedule RCO **59**

Schedule RC-O—Other Data for Deposit Insurance and FICO Assessments

All FDIC-insured depository institutions must complete items 1-9, 10, 11, Memorandum item 1, and, if applicable, item 9.a. Memorandum items 2, 3, & 6-18 each quarter. Unless otherwise indicated, complete items 1-11 and Memorandum items 1-3 on an "unconsolidated single FDIC certificate number basis" (see instructions) and complete Memorandum items 6-18 on a fully consolidated basis.

Dollar Amounts in Thousands		Bil	Mil	Thou		
1. Total deposit liabilities before exclusions (gross) as defined in Section 3(l) of the Federal Deposit Insurance Act and FDIC regulations	RCFDF236				1.	
2. Total allowable exclusions, including interest accrued and unpaid on allowable exclusions (including foreign deposits)	RCFDF237				2.	
3. Total foreign deposits, including interest accrued and unpaid thereon (included in item 2 above)	RCFNF234				3.	
4. Average consolidated total assets for the calendar quarter	RCFDK652				4.	
	Number					
a. Averaging method used (for daily, enter 1; for weekly, enter 2)	RCFDK653			1	4.a.	
5. Average tangible equity for the calendar quarter ⁽¹⁾	RCFDK654				5.	
6. Holdings of long-term unsecured debt issued by other FDIC-insured depository institutions	RCFDK655				6.	
7. Unsecured "Other borrowings" with a remaining maturity of (sum of items 7.a through 7.d must be less than or equal to Schedule RC-M, items 5.b.(1)(a)-(d) minus 10.b):						
a. One year or less	RCFDG465				7.a.	
b. Over one year through three years	RCFDG466				7.b.	
c. Over three years through five years	RCFDG467				7.c.	
d. Over five years	RCFDG468				7.d.	
8. Subordinated notes and debentures with a remaining maturity of (sum of items 8.a through 8.d must equal Schedule RC, item 19):						
a. One year or less	RCFDG469				8.a.	
b. Over one year through three years	RCFDG470				8.b.	
c. Over three years through five years	RCFDG471				8.c.	
d. Over five years	RCFDG472				8.d.	
9. Reciprocal brokered deposits (included in Schedule RC-E, part I, Memorandum item 1.b)	RCONG803				9.	
<i>Item 9.a is to be completed on a fully consolidated basis by all institutions that own another insured depository institution.</i>						
a. Fully consolidated reciprocal brokered deposits	RCONL190				9.a.	
		Yes/No				
10. Banker's bank certification: Does the reporting institution meet both the statutory definition of a banker's bank and the business conduct test set forth in FDIC regulations?	RCFDK656				10.	
	Dollar Amounts in Thousands		Bil	Mil	Thou	
<i>If the answer to item 10 is "YES," complete items 10.a and 10.b.</i>						
a. Banker's bank deduction	RCFDK657				10.a.	
b. Banker's bank deduction limit	RCFDK658				10.b.	

(1) See instructions for averaging methods. Tangible equity is defined as Tier 1 capital as set forth in the banking agencies' regulatory capital standards and reported in Schedule RC-R, Part I.B, item 26, by advanced approaches institutions and in Schedule RC-R, Part I.A, item 11, by all institutions, except as described in the instructions.

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Schedule RCO 60

Schedule RC-O—Continued

		Yes/No
11. Custodial bank certification: Does the reporting institution meet the definition of a custodial bank set forth in FDIC regulations?	RCFDK659	
Dollar Amounts in Thousands		
<i>If the answer to item 11 is "YES," complete items 11.a and 11.b.</i>		
a. Custodial bank deduction	RCFDK660	
b. Custodial bank deduction limit	RCFDK661	

Memoranda

Dollar Amounts in Thousands			
1. Total deposit liabilities of the bank including related interest accrued and unpaid, less allow able exclusions, including related interest accrued and unpaid (sum of Memorandum items 1.a.(1), 1.b.(1), 1.c.(1), and 1.d.(1) must equal Schedule RC-O, item 1 less item 2):			
a. Deposit accounts (excluding retirement accounts) of \$250,000 or less: ⁽¹⁾			
(1) Amount of deposit accounts (excluding retirement accounts) of \$250,000 or less	RCONF049		M.1.a.(1)
(2) Number of deposit accounts (excluding retirement accounts) of \$250,000 or less	RCONF050		M.1.a.(2)
b. Deposit accounts (excluding retirement accounts) of more than \$250,000: ⁽¹⁾			
(1) Amount of deposit accounts (excluding retirement accounts) of more than \$250,000	RCONF051		M.1.b.(1)
(2) Number of deposit accounts (excluding retirement accounts) of more than \$250,000	RCONF052		M.1.b.(2)
c. Retirement deposit accounts of \$250,000 or less: ⁽¹⁾			
(1) Amount of retirement deposit accounts of \$250,000 or less	RCONF045		M.1.c.(1)
(2) Number of retirement deposit accounts of \$250,000 or less	RCONF046		M.1.c.(2)
d. Retirement deposit accounts of more than \$250,000: ⁽¹⁾			
(1) Amount of retirement deposit accounts of more than \$250,000	RCONF047		M.1.d.(1)
(2) Number of retirement deposit accounts of more than \$250,000	RCONF048		M.1.d.(2)
<i>Memorandum item 2 is to be completed by banks with \$1 billion or more in total assets. ⁽²⁾</i>			
2. Estimated amount of uninsured deposits in domestic offices of the bank and in insured branches in Puerto Rico and U.S. territories and possessions, including related interest accrued and unpaid ⁽³⁾ .	RCON5597		M.2.
3. Has the reporting institution been consolidated with a parent bank or savings association in that parent bank's or parent saving association's Call Report? If so, report the legal title and FDIC Certificate Number of the parent bank or parent savings association:			
a. Legal Title	TEXTA545		M.3.a.
b. FDIC Certificate Number	RCONA545		M.3.b.
4. and 5. Not applicable			

(1) The dollar amounts used as the basis for reporting in Memorandum items 1.a through 1.d reflect the deposit insurance limits in effect on the report date.
 (2) The \$1 billion asset size test is generally based on the total assets reported on the June 30, 2013, Report of Condition.
 (3) Uninsured deposits should be estimated based on the deposit insurance limits set forth in Memorandum items 1.a through 1.d.

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Schedule RCO 61

Schedule RC-O—Continued

Amounts reported in Memorandum items 6 through 9, 14, and 15 will not be made available to the public on an individual institution basis.

Memoranda—Continued

Dollar Amounts in Thousands	Bil	Mil	Thou
<i>Memorandum items 6 through 12 are to be completed by "large institutions" and "highly complex institutions" as defined in FDIC regulations.</i>			
6. Criticized and classified items:			
a. Special mention	RCFDK663		M.6.a.
b. Substandard	RCFDK664		M.6.b.
c. Doubtful	RCFDK665		M.6.c.
d. Loss	RCFDK666		M.6.d.
7. "Nontraditional 1-4 family residential mortgage loans" as defined for assessment purposes only in FDIC regulations:			
a. Nontraditional 1-4 family residential mortgage loans	RCFDN025		M.7.a.
b. Securitizations of nontraditional 1-4 family residential mortgage loans	RCFDN026		M.7.b.
8. "Higher-risk consumer loans" as defined for assessment purposes only in FDIC regulations:			
a. Higher-risk consumer loans	RCFDN027		M.8.a.
b. Securitizations of higher-risk consumer loans	RCFDN028		M.8.b.
9. "Higher-risk commercial and industrial loans and securities" as defined for assessment purposes only in FDIC regulations:			
a. Higher-risk commercial and industrial loans and securities	RCFDN029		M.9.a.
b. Securitizations of higher-risk commercial and industrial loans and securities	RCFDN030		M.9.b.
10. Commitments to fund construction, land development, and other land loans secured by real estate for the consolidated bank:			
a. Total unfunded commitments	RCFDK676		M.10.a.
b. Portion of unfunded commitments guaranteed or insured by the U.S. government (including the FDIC)	RCFDK677		M.10.b.
11. Amount of other real estate owned recoverable from the U.S. government under guarantee or insurance provisions (excluding FDIC loss-sharing agreements)	RCFDK669		M.11.
12. Nonbrokered time deposits of more than \$250,000 in domestic offices (included in Schedule RC-E, Part I, Memorandum item 2.d)	RCONK678		M.12.
<i>Memorandum item 13.a is to be completed by "large institutions" and "highly complex institutions" as defined in FDIC regulations. Memorandum items 13.b through 13.h are to be completed by "large institutions" only.</i>			
13. Portion of funded loans and securities in domestic and foreign offices guaranteed or insured by the U.S. government (including FDIC loss-sharing agreements):			
a. Construction, land development, and other land loans secured by real estate	RCFDN177		M.13.a.
b. Loans secured by multifamily residential and nonfarm nonresidential properties	RCFDN178		M.13.b.
c. Closed-end loans secured by first liens on 1-4 family residential properties	RCFDN179		M.13.c.
d. Closed-end loans secured by junior liens on 1-4 family residential properties and revolving, open-end loans secured by 1-4 family residential properties and extended under lines of credit	RCFDN180		M.13.d.
e. Commercial and industrial loans	RCFDN181		M.13.e.
f. Credit card loans to individuals for household, family, and other personal expenditures	RCFDN182		M.13.f.
g. All other loans to individuals for household, family, and other personal expenditures	RCFDN183		M.13.g.
h. Non-agency residential mortgage-backed securities	RCFDM963		M.13.h.
<i>Memorandum items 14 and 15 are to be completed by "highly complex institutions" as defined in FDIC regulations.</i>			
14. Amount of the institution's largest counterparty exposure	RCFDK673		M.14.
15. Total amount of the institution's 20 largest counterparty exposures	RCFDK674		M.15.

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Schedule RCO 62

Schedule RC-O—Continued

Memoranda—Continued

Dollar Amounts in Thousands		Bil	Mil	Thou
<i>Memorandum item 16 is to be completed by "large institutions" and "highly complex institutions" as defined in FDIC regulations.</i>				
16. Portion of loans restructured in troubled debt restructurings that are in compliance with their modified terms and are guaranteed or insured by the U.S. government (including the FDIC) (included in Schedule RC-C, part I, Memorandum item 1)	RCFDL189			M.16.
<i>Memorandum item 17 is to be completed on a fully consolidated basis by those "large institutions" and "highly complex institutions" as defined in FDIC regulations that own another insured depository institution.</i>				
17. Selected fully consolidated data for deposit insurance assessment purposes:				
a. Total deposit liabilities before exclusions (gross) as defined in Section 3(l) of the Federal Deposit Insurance Act and FDIC regulations	RCFDL194			M.17.a.
b. Total allow able exclusions, including interest accrued and unpaid on allow able exclusions (including foreign deposits)	RCFDL195			M.17.b.
c. Unsecured "Other borrow ings" with a remaining maturity of one year or less	RCFDL196			M.17.c.
d. Estimated amount of uninsured deposits in domestic offices of the institution and in insured branches in Puerto Rico and U.S. territories and possessions, including related interest accrued and unpaid	RCO NL197			M.17.d.

Schedule RC-O—Continued

Memoranda—Continued

Memorandum item 18 is to be completed by "large institutions" and "highly complex institutions" as defined in FDIC regulations. Amounts reported in Memorandum item 18 will not be made available to the public on an individual institution basis.

	(Column A) Tw o-Year Probability of Default (PD) ≤= 1%	(Column B) Tw o-Year Probability of Default (PD) 1.01 - 4%	(Column C) Tw o-Year Probability of Default (PD) 4.01 - 7%	(Column D) Tw o-Year Probability of Default (PD) 7.01 - 10%	(Column E) Tw o-Year Probability of Default (PD) 10.01 - 14%
Dollar Amounts in Thousands					
18. Outstanding balance of 1-4 family residential mortgage loans, consumer loans, and consumer leases by tw o-year probability of default:					
a. "Nontraditional 1-4 family residential mortgage loans" as defined for assessment purposes only in FDIC regulations	RCFDM964	RCFDM965	RCFDM966	RCFDM967	RCFDM968
b. Closed-end loans secured by first liens on 1-4 family residential properties	RCFDM979	RCFDM980	RCFDM981	RCFDM982	RCFDM983
c. Closed-end loans secured by junior liens on 1-4 family residential properties	RCFDM994	RCFDM995	RCFDM996	RCFDM997	RCFDM998
d. Revolving, open-end loans secured by 1-4 family residential properties and extended under lines of credit	RCFDN010	RCFDN011	RCFDN012	RCFDN013	RCFDN014
e. Credit cards	RCFDN040	RCFDN041	RCFDN042	RCFDN043	RCFDN044
f. Automobile loans	RCFDN055	RCFDN056	RCFDN057	RCFDN058	RCFDN059
g. Student loans	RCFDN070	RCFDN071	RCFDN072	RCFDN073	RCFDN074
h. Other consumer loans and revolving credit plans other than credit cards	RCFDN085	RCFDN086	RCFDN087	RCFDN088	RCFDN089
i. Consumer leases	RCFDN100	RCFDN101	RCFDN102	RCFDN103	RCFDN104
j. Total	RCFDN115	RCFDN116	RCFDN117	RCFDN118	RCFDN119

M.18.a.

M.18.b.

M.18.c.

M.18.d.

M.18.e.

M.18.f.

M.18.g.

M.18.h.

M.18.i.

M.18.j.

Schedule RC-O—Continued

Memoranda—Continued

Memorandum item 18 is to be completed by "large institutions" and "highly complex institutions" as defined in FDIC regulations. Amounts reported in Memorandum item 18 will not be made available to the public on an individual institution basis.

	(Column F) Tw o-Year Probability of Default (PD) 14.01 - 16%	(Column G) Tw o-Year Probability of Default (PD) 16.01 - 18%	(Column H) Tw o-Year Probability of Default (PD) 18.01 - 20%	(Column I) Tw o-Year Probability of Default (PD) 20.01 - 22%	(Column J) Tw o-Year Probability of Default (PD) 22.01 - 26%
18. Outstanding balance of 1-4 family residential mortgage loans, consumer loans, and consumer leases by tw o-year probability of default (continued):					
a. "Nontraditional 1-4 family residential mortgage loans" as defined for assessment purposes only in FDIC regulations	RCFDM969	RCFDM970	RCFDM971	RCFDM972	RCFDM973
b. Closed-end loans secured by first liens on 1-4 family residential properties	RCFDM984	RCFDM985	RCFDM986	RCFDM987	RCFDM988
c. Closed-end loans secured by junior liens on 1-4 family residential properties	RCFDM999	RCFDM001	RCFDM002	RCFDM003	RCFDM004
d. Revolving, open-end loans secured by 1-4 family residential properties and extended under lines of credit	RCFDN015	RCFDN016	RCFDN017	RCFDN018	RCFDN019
e. Credit cards	RCFDN045	RCFDN046	RCFDN047	RCFDN048	RCFDN049
f. Automobile loans	RCFDN060	RCFDN061	RCFDN062	RCFDN063	RCFDN064
g. Student loans	RCFDN075	RCFDN076	RCFDN077	RCFDN078	RCFDN079
h. Other consumer loans and revolving credit plans other than credit cards	RCFDN090	RCFDN091	RCFDN092	RCFDN093	RCFDN094
i. Consumer leases	RCFDN105	RCFDN106	RCFDN107	RCFDN108	RCFDN109
j. Total	RCFDN120	RCFDN121	RCFDN122	RCFDN123	RCFDN124

M.18.a.
M.18.b.
M.18.c.
M.18.d.
M.18.e.
M.18.f.
M.18.g.
M.18.h.
M.18.i.
M.18.j.

Schedule RC-O—Continued

Memoranda—Continued

Memorandum item 18 is to be completed by "large institutions" and "highly complex institutions" as defined in FDIC regulations. Amounts reported in Memorandum item 18 will not be made available to the public on an individual institution basis.

	(Column K) Tw o-Year Probability of Default (PD) 26.01 - 30%	(Column L) Tw o-Year Probability of Default (PD) > 30%	(Column M) Tw o-Year Probability of Default (PD) Unscoreable	(Column N) Tw o-Year Probability of Default (PD) Total	(Column O) PDs Were Derived Using (1)
18. Outstanding balance of 1-4 family residential mortgage loans, consumer loans, and consumer leases by tw o-year probability of default (continued):					
a. "Nontraditional 1-4 family residential mortgage loans" as defined for assessment purposes only in FDIC regulations	RCFDM974	RCFDM975	RCFDM976	RCFDM977	RCFDM978
b. Closed-end loans secured by first liens on 1-4 family residential properties	RCFDM989	RCFDM990	RCFDM991	RCFDM992	RCFDM993
c. Closed-end loans secured by junior liens on 1-4 family residential properties	RCFDN005	RCFDN006	RCFDN007	RCFDN008	RCFDN009
d. Revolving, open-end loans secured by 1-4 family residential properties and extended under lines of credit	RCFDN020	RCFDN021	RCFDN022	RCFDN023	RCFDN024
e. Credit cards	RCFDN050	RCFDN051	RCFDN052	RCFDN053	RCFDN054
f. Automobile loans	RCFDN065	RCFDN066	RCFDN067	RCFDN068	RCFDN069
g. Student loans	RCFDN080	RCFDN081	RCFDN082	RCFDN083	RCFDN084
h. Other consumer loans and revolving credit plans other than credit cards	RCFDN095	RCFDN096	RCFDN097	RCFDN098	RCFDN099
i. Consumer leases	RCFDN110	RCFDN111	RCFDN112	RCFDN113	RCFDN114
j. Total	RCFDN125	RCFDN126	RCFDN127	RCFDN128	

M.18.a.
M.18.b.
M.18.c.
M.18.d.
M.18.e.
M.18.f.
M.18.g.
M.18.h.
M.18.i.
M.18.j.

(1) For PDs derived using scores and default rate mappings provided by a third-party vendor, enter 1; for PDs derived using an internal approach, enter 2; for PDs derived using third-party vendor mappings for some loans within a product type and an internal approach for other loans within the same product type, enter 3. If the total reported in column N for a product type is zero, enter 0.

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Schedule RCP **66**

**Schedule RC-P—1-4 Family Residential Mortgage Banking Activities
in Domestic Offices**

Schedule RC-P is to be completed by (1) all banks with \$1 billion or more in total assets ⁽¹⁾ and (2) banks with less than \$1 billion in total assets at which either 1-4 family residential mortgage loan originations and purchases for resale ⁽²⁾ from all sources, loan sales, or quarter-end loans held for sale or trading in domestic offices exceed \$10 million for two consecutive quarters.

Dollar Amounts in Thousands		Bil	Mil	Thou	
1. Retail originations during the quarter of 1-4 family residential mortgage loans for sale: ⁽²⁾					
a. Closed-end first liens	RCONF066	2,671,000			1.a.
b. Closed-end junior liens	RCONF067	0			1.b.
c. Open-end loans extended under lines of credit:					
(1) Total commitment under the lines of credit	RCONF670	0			1.c.(1)
(2) Principal amount funded under the lines of credit	RCONF671	0			1.c.(2)
2. Wholesale originations and purchases during the quarter of 1-4 family residential mortgage loans for sale: ⁽²⁾					
a. Closed-end first liens	RCONF068	1,494,000			2.a.
b. Closed-end junior liens	RCONF069	0			2.b.
c. Open-end loans extended under lines of credit:					
(1) Total commitment under the lines of credit	RCONF672	0			2.c.(1)
(2) Principal amount funded under the lines of credit	RCONF673	0			2.c.(2)
3. 1-4 family residential mortgage loans sold during the quarter:					
a. Closed-end first liens	RCONF070	4,137,000			3.a.
b. Closed-end junior liens	RCONF071	2,000			3.b.
c. Open-end loans extended under lines of credit:					
(1) Total commitment under the lines of credit	RCONF674	0			3.c.(1)
(2) Principal amount funded under the lines of credit	RCONF675	0			3.c.(2)
4. 1-4 family residential mortgage loans held for sale or trading at quarter-end (included in Schedule RC, items 4.a and 5):					
a. Closed-end first liens	RCONF072	2,258,000			4.a.
b. Closed-end junior liens	RCONF073	0			4.b.
c. Open-end loans extended under lines of credit:					
(1) Total commitment under the lines of credit	RCONF676	0			4.c.(1)
(2) Principal amount funded under the lines of credit	RCONF677	0			4.c.(2)
5. Noninterest income for the quarter from the sale, securitization, and servicing of 1-4 family residential mortgage loans (included in Schedule RI, items 5.c, 5.f, 5.g, and 5.i):					
a. Closed-end 1-4 family residential mortgage loans	RIADF184	(21,000)			5.a.
b. Open-end 1-4 family residential mortgage loans extended under lines of credit	RIADF560	0			5.b.
6. Repurchases and indemnifications of 1-4 family residential mortgage loans during the quarter:					
a. Closed-end first liens	RCONF678	38,000			6.a.
b. Closed-end junior liens	RCONF679	0			6.b.
c. Open-end loans extended under lines of credit:					
(1) Total commitment under the lines of credit	RCONF680	0			6.c.(1)
(2) Principal amount funded under the lines of credit	RCONF681	0			6.c.(2)
7. Representation and warranty reserves for 1-4 family residential mortgage loans sold:					
a. For representations and warranties made to U.S. government agencies and government-sponsored agencies	RCONL191	210,000			7.a.
b. For representations and warranties made to other parties	RCONL192	71,000			7.b.
c. Total representations and warranty reserves (sum of items 7.a and 7.b.)	RCONM288	281,000			7.c.

(1) The \$1 billion asset size test is generally based on the total assets reported on the June 30, 2013, Report of Condition.
(2) Exclude originations and purchases of 1-4 family residential mortgage loans that are held for investment.

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Schedule RC-Q—Assets and Liabilities Measured at Fair Value on a Recurring Basis

Schedule RC-Q is to be completed by banks that:
 (1) Had total assets of \$500 million or more as of the beginning of their fiscal year; or
 (2) Had total assets of less than \$500 million as of the beginning of their fiscal year and either:
 (a) Have elected to report financial instruments or servicing assets and liabilities at fair value under a fair value option with changes in fair value recognized in earnings, or
 (b) Are required to complete Schedule RC-D, Trading Assets and Liabilities.

	Dollar Amounts in Thousands				
	(Column A) Total Fair Value Reported on Schedule RC	(Column B) LESS: Amounts Netted in the Determination of Total Fair Value	(Column C) Level 1 Fair Value Measurements	(Column D) Level 2 Fair Value Measurements	(Column E) Level 3 Fair Value Measurements
Assets					
1. Available-for-sale securities	RCFD1773	RCFDG474	RCFDG475	RCFDG476	RCFDG477
	265,362,000	0	126,256,000	134,583,000	4,523,000
2. Federal funds sold and securities purchased under agreements to resell	RCFDG478	RCFDG479	RCFDG480	RCFDG481	RCFDG482
	267,000	0	0	0	267,000
3. Loans and leases held for sale	RCFDG483	RCFDG484	RCFDG485	RCFDG486	RCFDG487
	1,501,000	0	0	1,501,000	0
4. Loans and leases held for investment	RCFDG488	RCFDG489	RCFDG490	RCFDG491	RCFDG492
	4,170,000	0	0	1,114,000	3,056,000
5. Trading assets:					
a. Derivative assets	RCFD3543	RCFDG493	RCFDG494	RCFDG495	RCFDG496
	47,045,000	656,669,000	7,000	693,635,000	10,072,000
b. Other trading assets	RCFDG497	RCFDG498	RCFDG499	RCFDG500	RCFDG501
	89,158,000	0	41,555,000	41,366,000	6,237,000
6. All other assets	RCFD240	RCFD684	RCFD692	RCFD241	RCFD242
	0	0	0	0	0
(1) Nontrading securities at fair value with changes in fair value reported in current earnings (included in Schedule RC-Q, item 5.b, above)	RCFDG391	RCFDG392	RCFDG395	RCFDG396	RCFDG804
	3,903,000	0	0	1,456,000	2,447,000
7. Total assets measured at fair value on a recurring basis (sum of items 1 through 5.b plus item 6)	RCFDG502	RCFDG503	RCFDG504	RCFDG505	RCFDG506
	411,406,000	656,669,000	167,818,000	873,655,000	26,602,000

Schedule RCQ 68

Schedule RC-Q—Continued

Dollar Amounts in Thousands	(Column A) Total Fair Value Reported on Schedule RC	(Column B) LESS: Amounts Netted in the Determination of Total Fair Value	(Column C) Level 1 Fair Value Measurements	(Column D) Level 2 Fair Value Measurements	(Column E) Level 3 Fair Value Measurements
Liabilities					
8. Deposits	RCFDF252 1,887,000	RCFDF686 0	RCFDF694 0	RCFDF253 978,000	RCFDF254 909,000
9. Federal funds purchased and securities sold under agreements to repurchase	RCFDG507 0	RCFDG508 0	RCFDG509 0	RCFDG510 0	RCFDG511 0
10. Trading liabilities:					
a. Derivative liabilities	RCFD3547 34,912,000	RCFDG512 658,463,000	RCFDG513 8,000	RCFDG514 684,790,000	RCFDG515 8,577,000
b. Other trading liabilities	RCFDG516 10,255,000	RCFDG517 0	RCFDG518 7,086,000	RCFDG519 2,725,000	RCFDG520 447,000
11. Other borrowed money	RCFDG521 1,131,000	RCFDG522 0	RCFDG523 0	RCFDG524 1,039,000	RCFDG525 92,000
12. Subordinated notes and debentures	RCFDG526 0	RCFDG527 0	RCFDG528 0	RCFDG529 0	RCFDG530 0
13. All other liabilities	RCFDG805 2,637,000	RCFDG806 0	RCFDG807 0	RCFDG808 2,631,000	RCFDG809 6,000
14. Total liabilities measured at fair value on a recurring basis (sum of items 8 through 13)	RCFDG531 50,825,000	RCFDG532 658,463,000	RCFDG533 7,094,000	RCFDG534 692,163,000	RCFDG535 10,031,000

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Schedule RC-Q—Continued

	(Column A) Total Fair Value Reported on Schedule RC	(Column B) LESS: Amounts Netted in the Determination of Total Fair Value	(Column C) Level 1 Fair Value Measurements	(Column D) Level 2 Fair Value Measurements	(Column E) Level 3 Fair Value Measurements
Memoranda					
1. All other assets (itemize and describe amounts included in Schedule RC-Q, item 6, that are greater than \$25,000 and exceed 25% of item 6):					
a. Mortgage servicing assets	RCFDG536	RCFDG537	RCFDG538	RCFDG539	RCFDG540
	2,282,000	0			2,282,000
b. Nontrading derivative assets	RCFDG541	RCFDG542	RCFDG543	RCFDG544	RCFDG545
	1,297,000	0		1,243,000	54,000
c. [TEXTG546]	RCFDG546	RCFDG547	RCFDG548	RCFDG549	RCFDG550
	0	0			0
d. [TEXTG551]	RCFDG551	RCFDG552	RCFDG553	RCFDG554	RCFDG555
	0	0			0
e. [TEXTG556]	RCFDG556	RCFDG557	RCFDG558	RCFDG559	RCFDG560
	0	0			0
f. [TEXTG561]	RCFDG561	RCFDG562	RCFDG563	RCFDG564	RCFDG565
	0	0			0
2. All other liabilities (itemize and describe amounts included in Schedule RC-Q, item 13, that are greater than \$25,000 and exceed 25% of item 13):					
a. Loan commitments (not accounted for as derivatives)	RCFDG566	RCFDG567	RCFDG568	RCFDG569	RCFDG570
	2,400,000	0		2,394,000	6,000
b. Nontrading derivative liabilities	RCFDG571	RCFDG572	RCFDG573	RCFDG574	RCFDG575
	0	0			0
c. [TEXTG571]	RCFDG576	RCFDG577	RCFDG578	RCFDG579	RCFDG580
	0	0			0
d. [TEXTG576]	RCFDG581	RCFDG582	RCFDG583	RCFDG584	RCFDG585
	0	0			0
e. [TEXTG581]	RCFDG586	RCFDG587	RCFDG588	RCFDG589	RCFDG590
	0	0			0

M.1.a. M.1.b. M.1.c. M.1.d. M.1.e. M.1.f. M.2.a. M.2.b. M.2.c. M.2.d. M.2.e. M.2.f.

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Schedule RCRIA 70

Schedule RC-R—Regulatory Capital

For report dates in 2014, all institutions (except advanced approaches institutions) must complete Parts I.A and II of Schedule RC-R; advanced approaches institutions must complete Parts I.B and II of Schedule RC-R. (See instructions for the definition of an advanced approaches institution.)

Part I.A. Regulatory Capital Components and Ratios

Dollar Amounts in Thousands		Bil	Mil	Thou	
Tier 1 Capital					
1. Total bank equity capital (from Schedule RC, item 27.a)	RCFD3210			N/A	1.
2. LESS: Net unrealized gains (losses) on available-for-sale securities (if gain, report as positive value; if loss, report as negative value) ⁽¹⁾	RCFD8434			N/A	2.
3. LESS: Net unrealized loss on available-for-sale EQUITY securities ⁽¹⁾ (report loss as a positive value)	RCFDA221			N/A	3.
4. LESS: Accumulated net gains (losses) on cash flow hedges and amounts recorded in AOCI resulting from the initial and subsequent application of FSB ASC 715-20 (former FASB Statement No. 158) to defined benefit postretirement plans ⁽¹⁾ (if a gain, report as a positive value; if a loss, report as a negative value)	RCFD4336			N/A	4.
5. LESS: Nonqualifying perpetual preferred stock	RCFDB588			N/A	5.
6. Qualifying noncontrolling (minority) interests in consolidated subsidiaries	RCFDB589			N/A	6.
7.					
a. LESS: Disallowed goodwill and other disallowed intangible assets	RCFDB590			N/A	7.a.
b. LESS: Cumulative change in fair value of all financial liabilities accounted for under a fair value option that is included in retained earnings and is attributable to changes in the bank's own creditworthiness (if a net gain, report as positive value; if a net loss, report as negative value)	RCFDF264			N/A	7.b.
8. Subtotal (sum of items 1 and 6, less items 2, 3, 4, 5, 7.a, and 7.b)	RCFDC227			N/A	8.
9.					
a. LESS: Disallowed servicing assets and purchased credit card relationships	RCFDB591			N/A	9.a.
b. LESS: Disallowed deferred tax assets	RCFD5610			N/A	9.b.
10. Other additions to (deductions from) Tier 1 capital	RCFDB592			N/A	10.
11. Tier 1 capital (sum of items 8 and 10, less items 9.a and 9.b)	RCFD8274			N/A	11.
Tier 2 Capital					
12. Qualifying subordinated debt and redeemable preferred stock	RCFD5306			N/A	12.
13. Cumulative perpetual preferred stock includible in Tier 2 capital	RCFDB593			N/A	13.
14. Allowance for loan and lease losses includible in Tier 2 capital	RCFD5310			N/A	14.
15. Unrealized gains on available-for-sale equity securities includible in Tier 2 capital	RCFD2221			N/A	15.
16. Other Tier 2 capital components	RCFDB594			N/A	16.
17. Tier 2 capital (sum of items 12 through 16)	RCFD5311			N/A	17.
18. Allowable Tier 2 capital (lesser of item 11 or 17)	RCFD8275			N/A	18.
19. Not applicable.					
20. LESS: Deductions for total risk-based capital	RCFDB595			N/A	20.
21. Total risk-based capital (sum of items 11 and 18, less item 20)	RCFD3792			N/A	21.
Total Assets for Leverage Ratio					
22. Total assets (for banks, from Schedule RC-K, item 9; for savings associations, from Schedule RC, item 12)	RCFDL136			N/A	22.
23. LESS: Disallowed goodwill and other disallowed intangible assets (from item 7.a above)	RCFDB590			N/A	23.
24. LESS: Disallowed servicing assets and purchased credit card relationships (from item 9.a above)	RCFDB591			N/A	24.
25. LESS: Disallowed deferred tax assets (from item 9.b above)	RCFD5610			N/A	25.
26. Other additions to (deductions from) assets for leverage capital purposes	RCFDL137			N/A	26.
27. Total assets for leverage capital purposes (sum of items 22 and 26 less items 23 through 25)	RCFDL138			N/A	27.

(1) Report amount included in Schedule RC, item 26.b, "Accumulated other comprehensive income" (AOCI).

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Schedule RCRIA 71

Schedule RC-R—Continued

Part I.A—Continued

Dollar Amounts in Thousands

		Bil	Mil	Thou	
Adjustments for Financial Subsidiaries					
28.					
a. Adjustment to Tier 1 capital reported in item 11	RCFDC228			N/A	28.a.
b. Adjustment to total risk-based capital reported in item 21	RCFDB503			N/A	28.b.
29. Adjustment to risk-weighted assets reported in Part II, item 62	RCFDB504			N/A	29.
30. Adjustment to average total assets reported in item 27	RCFDB505			N/A	30.

Capital Ratios

(Column B is to be completed by all banks. Column A is to be completed by banks with financial subsidiaries.)

	(Column A) Percentage (Banks with Financial Subsidiaries)		(Column B) Percentage (All Banks)		
31. Tier 1 leverage ratio ⁽²⁾	RCFD7273	N/A	RCFD7204	N/A	31.
32. Tier 1 risk-based capital ratio ⁽³⁾	RCFD7274	N/A	RCFD7206	N/A	32.
33. Total risk-based capital ratio ⁽⁴⁾	RCFD7275	N/A	RCFD7205	N/A	33.

All institutions also must complete Schedule RC-R, Part II.

(2) The ratio for column B is item 11 divided by item 27. The ratio for column A is item 11 minus item 28.a divided by (item 27 minus item 30).
(3) The ratio for column B is item 11 divided by Part II, item 62. The ratio for column A is item 11 minus item 28.a divided by (Part II, item 62 minus item 29).
(4) The ratio for column B is item 21 divided by Part II, item 62. The ratio for column A is item 21 minus item 28.b divided by (Part II, item 62 minus item 29).

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Schedule RCRIB 72

Schedule RC-R—Continued

Part I.B. Regulatory Capital Components and Ratios

Advanced approaches institutions must complete this Schedule RC-R, Part I.B, starting on March 31, 2014. Starting on March 31, 2015, all other institutions also must complete this Part I.B. On that date, Schedule RC-R, Part I.A, will be removed and Part I.B will be designated Part I.

Part I.B is to be completed on a consolidated basis.

Dollar Amounts in Thousands		Bil	Mil	Thou	
Common Equity Tier 1 Capital					
1. Common stock plus related surplus, net of treasury stock and unearned employee stock ownership plan (ESOP) shares	RCFAP742	139,652,000			1.
2. Retained earnings	RCFD3632	19,527,000			2.
3. Accumulated other comprehensive income (AOCI)	RCFAB530	(7,782,000)			3.
		Number			
a. AOCI opt-out election (enter "1" for Yes; enter "0" for No.)	RCOAP838	0			3.a.

Dollar Amounts in Thousands		Bil	Mil	Thou	
4. Common equity tier 1 minority interest includable in common equity tier 1 capital	RCFAP839	645,000			4.
5. Common equity tier 1 capital before adjustments and deductions (sum of items 1 through 4)	RCFAP840	152,042,000			5.
Common Equity Tier 1 Capital: Adjustments and Deductions					
6. LESS: Goodwill net of associated deferred tax liabilities (DTLs)	RCFAP841	11,847,000			6.
7. LESS: Intangible assets (other than goodwill and mortgage servicing assets (MSAs)), net of associated DTLs	RCFAP842	720,000			7.
8. LESS: Deferred tax assets (DTAs) that arise from net operating loss and tax credit carryforwards, net of any related valuation allowances and net of DTLs	RCFAP843	9,137,000			8.
9. AOCI-related adjustments (items 9.a through 9.e are effective January 1, 2015) (if entered "1" for Yes in item 3.a, complete only items 9.a through 9.e; if entered "0" for No in item 3.a, complete only item 9.f):					
a. LESS: Net unrealized gains (losses) on available-for-sale securities (if a gain, report as a positive value; if a loss, report as a negative value)					
b. LESS: Net unrealized loss on available-for-sale preferred stock classified as an equity security under GAAP and available-for-sale equity exposures (report loss as a positive value)					
c. LESS: Accumulated net gains (losses) on cash flow hedges (if a gain, report as a positive value; if a loss, report as a negative value)					
d. LESS: Amounts recorded in AOCI attributed to defined benefit postretirement plans resulting from the initial and subsequent application of the relevant GAAP standards that pertain to such plans (if a gain, report as a positive value; if a loss, report as a negative value)					
e. LESS: Net unrealized gains (losses) on held-to-maturity securities that are included in AOCI (if a gain, report as a positive value; if a loss, report as a negative value)					
f. To be completed only by institutions that entered "0" for No in items 3.a: LESS: Accumulated net gain (loss) on cash flow hedges included in AOCI, net of applicable income taxes, that relate to the hedging of items that are not recognized at fair value on the balance sheet (if a gain, report as a positive value; if a loss, report as a negative value)					
	RCFAP849	(863,000)			9.f.

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Schedule RCRIB 73

Schedule RC-R—Continued

Part I.B—Continued

Dollar Amounts in Thousands		Bil	Mil	Thou
10. Other deductions from (additions to) common equity tier 1 capital before threshold-based deductions:				
a. LESS: Unrealized net gain (loss) related to changes in the fair value of liabilities that are due to changes in own credit risk (if a gain, report as a positive value; if a loss, report as a negative value)	RCFAQ258		170,000	10.a.
b. LESS: All other deductions from (additions to) common equity tier 1 capital before threshold-based deductions	RCFAP850		408,000	10.b.
11. LESS: Non-significant investments in the capital of unconsolidated financial institutions in the form of common stock that exceed the 10 percent threshold for non-significant investments	RCFAP851		0	11.
12. Subtotal (item 5 minus items 6 through 11)	RCFAP852		130,623,000	12.
13. LESS: Significant investments in the capital of unconsolidated financial institutions in the form of common stock, net of associated DTLs, that exceed the 10 percent common equity tier 1 capital deduction threshold	RCFAP853		0	13.
14. LESS: MSAs, net of associated DTLs, that exceed the 10 percent common equity tier 1 capital deduction threshold	RCFAP854		0	14.
15. LESS: DTAs arising from temporary differences that could not be realized through net operating loss carrybacks, net of related valuation allowances and net of DTLs, that exceed the 10 percent common equity tier 1 capital deduction threshold	RCFAP855		643,000	15.
16. LESS: Amount of significant investments in the capital of unconsolidated financial institutions in the form of common stock, net of associated DTLs; MSAs, net of associated DTLs; and DTAs arising from temporary differences that could not be realized through net operating loss carrybacks, net of related valuation allowances and net of DTLs; that exceeds the 15 percent common equity tier 1 capital deduction threshold	RCFAP856		0	16.
17. LESS: Deductions applied to common equity tier 1 capital due to insufficient amounts of additional tier 1 capital and tier 2 capital to cover deductions	RCFAP857		0	17.
18. Total adjustments and deductions for common equity tier 1 capital (sum of items 13 through 17)	RCFAP858		643,000	18.
19. Common equity tier 1 capital (item 12 minus item 18)	RCFAP859		129,980,000	19.
Additional Tier 1 Capital				
20. Additional tier 1 capital instruments plus related surplus	RCFAP860		0	20.
21. Non-qualifying capital instruments subject to phase out from additional tier 1 capital	RCFAP861		0	21.
22. Tier 1 minority interest not included in common equity tier 1 capital	RCFAP862		8,000	22.
23. Additional tier 1 capital before deductions (sum of items 20, 21, and 22)	RCFAP863		8,000	23.
24. LESS: Additional tier 1 capital deductions	RCFAP864		8,000	24.
25. Additional tier 1 capital (greater of item 23 minus item 24, or zero)	RCFAP865		0	25.
Tier 1 Capital				
26. Tier 1 capital (sum of items 19 and 25)	RCFA8274		129,980,000	26.
Tier 2 Capital				
27. Tier 2 capital instruments plus related surplus	RCFAP866		7,500,000	27.
28. Non-qualifying capital instruments subject to phase out from tier 2 capital	RCFAP867		0	28.
29. Total capital minority interest that is not included in tier 1 capital	RCFAP868		13,000	29.
30.				
a. Allowance for loan and lease losses includable in tier 2 capital	RCFA5310		10,720,000	30.a.
b. (Advanced approaches institutions that exit parallel run only): Eligible credit reserves includable in tier 2 capital	RCFW5310		1,048,000	30.b.

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Schedule RCRIB 74

Schedule RC-R—Continued

Part I.B—Continued

Dollar Amounts in Thousands		Bil	Mil	Thou	
31. Unrealized gains on available-for-sale preferred stock classified as an equity security under GAAP and available-for-sale equity exposures includable in tier 2 capital	RCFAQ257			0	31.
32.					
a. Tier 2 capital before deductions (sum of items 27 through 30.a, plus item 31)	RCFAP870		18,233,000		32.a.
b. (Advanced approaches institutions that exit parallel run only): Tier 2 capital before deductions (sum of items 27 through 29, plus items 30.b and 31)	RCFWP870		8,561,000		32.b.
33. LESS: Tier 2 capital deductions	RCFAP872			0	33.
34.					
a. Tier 2 capital (greater of item 32.a minus item 33, or zero)	RCFA5311		18,233,000		34.a.
b. (Advanced approaches institutions that exit parallel run only): Tier 2 capital (greater of item 32.b minus item 33, or zero)	RCFW5311		8,561,000		34.b.
Total Capital					
35.					
a. Total capital (sum of items 26 and 34.a)	RCFA3792		148,213,000		35.a.
b. (Advanced approaches institutions that exit parallel run only): Total capital (sum of items 26 and 34.b)	RCFW3792		138,541,000		35.b.
Total Assets for the Leverage Ratio					
36. Average total consolidated assets	RCFD3368		1,357,577,000		36.
37. LESS: Deductions from common equity tier 1 capital and additional tier 1 capital (sum of items 6, 7, 8, 10.b, 11, 13 through 17, and certain elements of item 24 - see instructions)	RCFAP875		22,763,000		37.
38. LESS: Other deductions from (additions to) assets for leverage ratio purposes	RCFAB596		551,000		38.
39. Total assets for the leverage ratio (item 36 minus items 37 and 38)	RCFAA224		1,334,263,000		39.
Total Risk-Weighted Assets					
40.					
a. Total risk-weighted assets (from Schedule RC-R, Part II, item 62)	RCFAA223		938,831,000		40.a.
b. (Advanced approaches institutions that exit parallel run only): Total risk-weighted assets using advanced approaches rule (from FFIEC 101 Schedule A, item 60)	RCFWA223		930,226,440		40.b.

	(Column A) Percentage	(Column B) Percentage	
Risk-Based Capital Ratios			
41. Common equity tier 1 capital ratio (Column A: item 19 divided by item 40.a) (Advanced approaches institutions that exit parallel run only: Column B: item 19 divided by item 40.b)	RCFAP793 13.84	RCFWP793 13.97	41.
42. Tier 1 capital ratio (Column A: item 26 divided by item 40.a) (Advanced approaches institutions that exit parallel run only: Column B: item 26 divided by item 40.b)	RCFA7206 13.84	RCFW7206 13.97	42.
43. Total capital ratio (Column A: item 35.a divided by item 40.a) (Advanced approaches institutions that exit parallel run only: Column B: item 35.b divided by item 40.b)	RCFA7205 15.79	RCFW7205 14.89	43.
Leverage Capital Ratios			
44. Tier 1 leverage ratio (item 26 divided by item 39)	RCFA7204 9.74		44.
45. Advanced approaches institutions only: Supplementary leverage ratio (from FFIEC 101 Schedule A, item 98) (effective January 1, 2015)			

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Schedule RCRIB 75

Schedule RC-R—Continued

Part I.B—Continued

	Percentage
Capital Buffer	
46. Institution-specific capital buffer necessary to avoid limitations on distributions and discretionary bonus payments (effective January 1, 2016):	
a. Capital conservation buffer	
b. (Advanced approaches institutions that exit parallel run only): Total applicable capital buffer	

	Dollar Amounts in Thousands		
	Bil	Mil	Thou
Effective January 1, 2016: Institutions must complete items 47 and 48 if the amount in item 46.a (or the lower of item 46.a or 46.b for an advanced approaches institution that has exited parallel run) is less than or equal to the applicable minimum capital conservation buffer:			
47. Eligible retained income			
48. Distributions and discretionary bonus payments during the quarter			

Schedule RC-R—Continued

Part II. Risk-Weighted Assets

To be completed by all institutions.

Banks are not required to risk-weight each on-balance sheet asset and the credit equivalent amount of each off-balance sheet item that qualifies for a risk weight of less than 100 percent (50 percent for derivatives) at its lower risk weight. When completing items 34 through 54 of Schedule RC-R, Part II, each bank should decide for itself how detailed a risk-weight analysis it wishes to perform. In other words, a bank can choose from among its assets and off-balance sheet items that have a risk weight of less than 100 percent which ones to risk-weight at an appropriate lower risk weight, or it can simply risk-weight some or all of these items at a 100 percent risk weight (50 percent for derivatives).

	(Column A) Totals (from Schedule RC)	(Column B) Items Not Subject to Risk- Weighting	(Column C) Allocation by Risk Weight Category 0%	(Column D) Allocation by Risk Weight Category 20%	(Column E) Allocation by Risk Weight Category 50%	(Column F) Allocation by Risk Weight Category 100%
Balance Sheet Asset Categories						
34. Cash and balances due from depository institutions (Column A equals the sum of Schedule RC items 1.a and 1.b)	174,995,000	0	151,443,000	19,190,000		RCFDB602 4,362,000
35. Held-to-maturity securities	14,580,000	(1,123,000)	559,000	6,762,000	5,749,000	RCFDB607 2,633,000
36. Available-for-sale securities	265,362,000	21,000	164,025,000	84,287,000	7,410,000	RCFDB612 9,619,000
37. Federal funds sold and securities purchased under agreements to resell	66,846,000		42,046,000	23,822,000		RCFDB520 978,000
38. Loans and leases held for sale	9,602,000		124,000	1,284,000	1,392,000	RCFDB621 6,802,000
39. Loans and leases, net of unearned income	603,702,000	(1,302,000)	25,820,000	47,519,000	111,743,000	RCFDB626 419,922,000
40. LESS: Allowance for loan and lease losses	13,791,000	13,791,000				
41. Trading assets	136,203,000	115,275,000	5,382,000	10,026,000	10,000	RCFDB631 5,510,000
42. All other assets (1)	110,346,000	22,234,650	8,622,000	10,500,000	2,431,000	RCFDB643 66,558,350
43. Total assets (sum of items 34 through 42)	1,367,845,000	121,314,650	398,021,000	203,390,000	128,735,000	RCFDB644 RCFDB5327 RCFDB5340 516,384,350

(1) Includes premises and fixed assets, other real estate owned, investments in unconsolidated subsidiaries and associated companies, direct and indirect investments in real estate ventures, intangible assets, and other assets.

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Schedule RC-R—Continued

Part II—Continued

Dollar Amounts in Thousands		(Column A) Face Value or Notional Amount	Credit Conversion Factor	(Column B) Credit Equivalent Amount (1)	(Column C) Allocation by Risk Weight Category 0%	(Column D) Allocation by Risk Weight Category 20%	(Column E) Allocation by Risk Weight Category 50%	(Column F) Allocation by Risk Weight Category 100%
Derivatives and Off-Balance Sheet Items								
44.	Financial standby letters of credit	95,741,000	1.00 or 12.5 (2)	95,741,000	10,934,000	23,805,000	2,830,000	58,172,000
45.	Performance standby letters of credit	11,681,000	.50	5,840,500	356,000	723,000	12,000	4,749,500
46.	Commercial and similar letters of credit	7,325,000	.20	1,465,000	41,000	357,000	0	1,067,000
47.	Risk participations in bankers acceptances acquired by the reporting institution	0	1.00	0	0	0	0	0
48.	Securities lent	97,838,000	1.00	97,838,000	86,893,000	7,759,000	0	3,186,000
49.	Retained recourse on small business obligations sold with recourse	0	1.00	0	0	0	0	0
50.	Recourse and direct credit substitutes (other than financial standby letters of credit) subject to the low-level exposure rule and residual interests subject to a dollar- for-dollar capital requirement	15,000	12.5 (3)	86,000	0	0	0	86,000
51.	All other financial assets sold with recourse	2,711,000	1.00	2,711,000	0	0	610,000	2,101,000
52.	All other off-balance sheet liabilities	4,824,000	1.00	4,824,000	321,000	746,000	25,000	3,732,000
53.	Unused commitments:							
a.	With an original maturity exceeding one year	190,001,000	.50	95,000,500	3,002,000	6,382,000	1,366,000	84,250,500
b.	With an original maturity of one year or less to asset- backed commercial paper conduits	3,619,000	.10	361,900	0	66,000	295,900	0
54.	Derivative contracts			215,612,000	18,967,000	100,398,000	96,247,000	

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Schedule RCRII 78

Schedule RC-R—Continued

Part II—Continued

Dollar Amounts in Thousands	(Column C) Allocation by Risk Weight Category 0%	(Column D) Allocation by Risk Weight Category 20%	(Column E) Allocation by Risk Weight Category 50%	(Column F) Allocation by Risk Weight Category 100%	
Totals					
55. Total assets, derivatives, and off-balance sheet items by risk weight category (for each column, sum of items 43 through 54)	RCFDB696 518,535,000	RCFDB697 343,626,000	RCFDB698 230,120,900	RCFDB699 673,728,350	55.
56. Risk weight factor	x 0%	x 20%	x 50%	x 100%	56.
57. Risk-weighted assets by risk weight category (for each column, item 55 multiplied by item 56)	RCFDB700 0	RCFDB701 68,725,200	RCFDB702 115,060,450	RCFDB703 673,728,350	57.
58. Market risk equivalent assets				RCFD1651 85,422,000	58.
59. Risk-weighted assets before deductions for excess allowance for loan and lease losses and allocated transfer risk reserve (sum of item 57, columns C through F, and item 58)				RCFDB704 942,936,000	59.
60. LESS: Excess allowance for loan and lease losses				RCFDA222 4,105,000	60.
61. LESS: Allocated transfer risk reserve				RCFD3128 0	61.
62. Total risk-weighted assets (item 59 minus items 60 and 61)				RCFDA223 938,831,000	62.

Memoranda

Dollar Amounts in Thousands		Bil	Mil	Thou	
1. Current credit exposure across all derivative contracts covered by the risk-based capital standards	RCFD8764	51,445,000			M.1.

Dollar Amounts in Thousands	(Column A) With a remaining maturity of one year or less	(Column B) With a remaining maturity of over one year through five years	(Column C) With a remaining maturity of over five years	
2. Notional principal amounts of derivative contracts: ⁽¹⁾				
a. Interest rate contracts	RCFD3809 27,999,490,000	RCFD8766 9,576,368,000	RCFD8767 4,720,329,000	M.2.a.
b. Foreign exchange contracts	RCFD3812 6,211,352,000	RCFD8769 460,436,000	RCFD8770 159,942,000	M.2.b.
c. Gold contracts	RCFD8771 18,030,000	RCFD8772 532,000	RCFD8773 0	M.2.c.
d. Other precious metals contracts	RCFD8774 4,557,000	RCFD8775 586,000	RCFD8776 0	M.2.d.
e. Other commodity contracts	RCFD8777 56,082,000	RCFD8778 30,530,000	RCFD8779 5,902,000	M.2.e.
f. Equity derivative contracts	RCFDA000 153,410,000	RCFDA001 58,122,000	RCFDA002 30,474,000	M.2.f.
g. Credit derivative contracts: Purchased credit protection that (a) is a covered position under the market risk rule or (b) is not a covered position under the market risk rule and is not recognized as a guarantee for risk-based capital purposes:				
(1) Investment grade	RCFDG597 203,136,000	RCFDG598 742,745,000	RCFDG599 73,332,000	M.2.g.(1)
(2) Subinvestment grade	RCFDG600 54,746,000	RCFDG601 212,750,000	RCFDG602 18,367,000	M.2.g.(2)

(1) Exclude foreign exchange contracts with an original maturity of 14 days or less and all futures contracts.

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Schedule RC-S—Servicing, Securitization, and Asset Sale Activities

	(Column A) 1-4 Family Residential Loans	(Column B) Home Equity Lines	(Column C) Credit Card Receivables	(Column D) Auto Loans	(Column E) Other Consumer Loans	(Column F) Commercial and Industrial Loans	(Column G) All Other Loans, All Leases, and All Other Assets
Bank Securitization Activities							
1. Outstanding principal balance of assets sold and securitized by the reporting bank with servicing retained or with recourse or other seller-provided credit enhancements	RCFDB705 23,352,000	RCFDB706 0	RCFDB707 311,000	RCFDB708 0	RCFDB709 0	RCFDB710 2,000	RCFDB711 998,000
2. Maximum amount of credit exposure arising from recourse or other seller-provided credit enhancements provided to structures reported in item 1 in the form of:							
a. Credit-enhancing interest-only strips (included in Schedules RC-B or RC-F or in Schedule RC, item 5)	RCFDB712 0	RCFDB713 0	RCFDB714 0	RCFDB715 0	RCFDB716 0	RCFDB717 0	RCFDB718 0
b. Subordinated securities and other residual interests	RCFDC393 0	RCFDC394 0	RCFDC395 0	RCFDC396 0	RCFDC397 0	RCFDC398 0	RCFDC399 2,000
c. Standby letters of credit and other enhancements	RCFDC400 633,000	RCFDC401 0	RCFDC402 0	RCFDC403 0	RCFDC404 0	RCFDC405 0	RCFDC406 0
3. Reporting bank's unused commitments to provide liquidity to structures reported in item 1	RCFDB726 0	RCFDB727 0	RCFDB728 0	RCFDB729 0	RCFDB730 0	RCFDB731 0	RCFDB732 0
4. Past due loan amounts included in item 1:							
a. 30-89 days past due	RCFDB733 2,015,000	RCFDB734 0	RCFDB735 6,000	RCFDB736 0	RCFDB737 0	RCFDB738 0	RCFDB739 0
b. 90 days or more past due	RCFDB740 1,324,000	RCFDB741 0	RCFDB742 5,000	RCFDB743 0	RCFDB744 0	RCFDB745 0	RCFDB746 0
5. Charge-offs and recoveries on assets sold and securitized with servicing retained or with recourse or other seller-provided credit enhancements (calendar year-to-date):							
a. Charge-offs	RIADB747 81,000	RIADB748 0	RIADB749 20,000	RIADB750 0	RIADB751 0	RIADB752 0	RIADB753 0
b. Recoveries	RIADB754 0	RIADB755 0	RIADB756 5,000	RIADB757 0	RIADB758 0	RIADB759 0	RIADB760 0

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Schedule RCS

Schedule RC-S—Continued

Dollar Amounts in Thousands	(Column A) 1-4 Family Residential Loans	(Column B) Home Equity Lines	(Column C) Credit Card Receivables	(Column D) Auto Loans	(Column E) Other Consumer Loans	(Column F) Commercial and Industrial Loans	(Column G) All Other Loans, All Leases, and All Other Assets
6. Amount of ownership (or seller's) interests carried as:							
a. Securities (included in Schedule RC-B or in Schedule RC, item 5)	RCFDB761 0	RCFDB500 0	RCFDB762 0			RCFDB763 0	6. a.
b. Loans (included in Schedule RC-C)	RCFDB764 0	RCFDB767 0	RCFDB501 0			RCFDB502 0	6. b.
7. Past due loan amounts included in interests reported in item 6. a.:							
a. 30-89 days past due	RCFDB764 0	RCFDB767 0	RCFDB765 0			RCFDB766 0	7. a.
b. 90 days or more past due	RCFDB767 0		RCFDB768 0			RCFDB769 0	7. b.
8. Charge-offs and recoveries on loan amounts included in interests reported in item 6. a. (calendar year-to-date):							
a. Charge-offs	RIADB770 0	RIADB773 0	RIADB771 0			RIADB772 0	8. a.
b. Recoveries	RIADB773 0		RIADB774 0			RIADB775 0	8. b.
For Securitization Facilities Sponsored By or Otherwise Established By Other Institutions							
9. Maximum amount of credit exposure arising from credit enhancements provided by the reporting bank to other institutions' securitization structures in the form of standby letters of credit, purchased subordinated securities, and other enhancements	RCFDB776 0	RCFDB777 0	RCFDB778 0	RCFDB779 0	RCFDB780 0	RCFDB781 0	9.
10. Reporting bank's unused commitments to provide liquidity to other institutions' securitization structures	RCFDB783 0	RCFDB784 0	RCFDB785 0	RCFDB786 0	RCFDB787 0	RCFDB788 0	10.
Bank Asset Sales							
11. Assets sold with recourse or other seller-provided credit enhancements and not securitized by the reporting bank	RCFDB790 96,000	RCFDB791 0	RCFDB792 0	RCFDB793 0	RCFDB794 710,000	RCFDB795 0	11.
12. Maximum amount of credit exposure arising from recourse or other seller-provided credit enhancements provided to assets reported in item 11	RCFDB797 95,000	RCFDB798 0	RCFDB799 0	RCFDB800 0	RCFDB801 130,000	RCFDB802 0	12.

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Schedule RC-S—Continued

Memoranda

Dollar Amounts in Thousands		Bil	Mil	Thou	
1. Small business obligations transferred with recourse under Section 208 of the Riegle Community Development and Regulatory Improvement Act of 1994:					
a. Outstanding principal balance	RCFDA249		0		M.1.a.
b. Amount of retained recourse on these obligations as of the report date	RCFDA250		0		M.1.b.
2. Outstanding principal balance of assets serviced for others (includes participations serviced for others):					
a. Closed-end 1-4 family residential mortgages serviced with recourse or other servicer-provided credit enhancements	RCFDB804		101,000		M.2.a.
b. Closed-end 1-4 family residential mortgages serviced with no recourse or other servicer-provided credit enhancements	RCFDB805		246,859,000		M.2.b.
c. Other financial assets (includes home equity lines) ⁽¹⁾	RCFDA591		7,493,000		M.2.c.
d. 1-4 family residential mortgages serviced for others that are in process of foreclosure at quarter-end (includes closed-end and open-end loans)	RCFDF699		4,680,000		M.2.d.
3. Asset-backed commercial paper conduits:					
a. Maximum amount of credit exposure arising from credit enhancements provided to conduit structures in the form of standby letters of credit, subordinated securities, and other enhancements:					
(1) Conduits sponsored by the bank, a bank affiliate, or the bank's holding company	RCFDB806		2,257,000		M.3.a.(1)
(2) Conduits sponsored by other unrelated institutions	RCFDB807		0		M.3.a.(2)
b. Unused commitments to provide liquidity to conduit structures:					
(1) Conduits sponsored by the bank, a bank affiliate, or the bank's holding company	RCFDB808		0		M.3.b.(1)
(2) Conduits sponsored by other unrelated institutions	RCFDB809		3,619,000		M.3.b.(2)
4. Outstanding credit card fees and finance charges included in Schedule RC-S, item 1, col C ⁽²⁾	RCFDC407		4,000		M.4.

(1) Memorandum item 2.c is to be completed if the principal balance of other financial assets serviced for others is more than \$10 million.

(2) Memorandum item 4 is to be completed by banks that (1) together with affiliated institutions, have outstanding credit card receivables (as defined in the instrur that exceed \$500 million as of the report date or (2) are credit card specialty banks as defined for Uniform Bank Performance Report purposes.

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Schedule RCT **82**

Schedule RC-T—Fiduciary and Related Services

		Yes/No
1. Does the institution have fiduciary powers? (If "NO," do not complete Schedule RC-T.)	RCFDA345	YES
2. Does the institution exercise the fiduciary powers it has been granted?	RCFDA346	YES
3. Does the institution have any fiduciary or related activity (in the form of assets or accounts) to report in this schedule? (If "NO," do not complete the rest of Schedule RC-T.)	RCFDB867	YES

If the answer to item 3 is "YES," complete the applicable items of Schedule RC-T, as follows:

Institutions with total fiduciary assets (item 10, sum of columns A and B) greater than \$250 million (as of the preceding December 31) or with gross fiduciary and related services income greater than 10% of revenue (net interest income plus noninterest income) for the preceding calendar year must complete:

- Items 4 through 22.a and Memorandum item 3 quarterly,
- Items 23 through 26 annually with the December report, and
- Memorandum items 1, 2, and 4 annually with the December report.

Institutions with total fiduciary assets (item 10, sum of columns A and B) greater than \$100 million but less than or equal to \$250 million (as of the preceding December 31) that do not meet the fiduciary income test for quarterly reporting must complete:

- Items 4 through 26 annually with the December report, and
- Memorandum items 1 through 4 annually with the December report.

Institutions with total fiduciary assets (item 10, sum of columns A and B) of \$100 million or less (as of the preceding December 31) that do not meet the fiduciary income test for quarterly reporting must complete:

- Items 4 through 13 annually with the December report, and
- Memorandum items 1 through 3 annually with the December report.

	(Column A) Managed Assets	(Column B) Non-Managed Assets	(Column C) Number of Managed Accounts	(Column D) Number of Non-Managed Accounts
Dollar Amounts in Thousands				
Fiduciary and Related Assets				
4. Personal trust and agency accounts	RCFDB868 8,909,000	RCFDB869 35,313,000	RCFDB870 2663	RCFDB871 5329
5. Employee benefit and retirement-related trust and agency accounts:				
a. Employee benefit—defined contribution	RCFDB872 0	RCFDB873 0	RCFDB874 0	RCFDB875 0
b. Employee benefit—defined benefit	RCFDB876 0	RCFDB877 0	RCFDB878 0	RCFDB879 0
c. Other employee benefit and retirement-related accounts	RCFDB880 4,158,000	RCFDB881 3,608,000	RCFDB882 35	RCFDB883 29
6. Corporate trust and agency accounts	RCFDB884 6,372,000	RCFDB885 28,891,000	RCFDC001 13	RCFDC002 3220
7. Investment management and investment advisory agency accounts	RCFDB886 62,645,000	RCFDJ253 1,162,000	RCFDB888 6965	RCFDJ254 50
8. Foundation and endowment trust and agency accounts	RCFDJ255 378,000	RCFDJ256 4,000	RCFDJ257 152	RCFDJ258 7
9. Other fiduciary accounts	RCFDB890 49,385,000	RCFDB891 477,841,000	RCFDB892 314	RCFDB893 30943
10. Total fiduciary accounts (sum of items 4 through 9)	RCFDB894 131,847,000	RCFDB895 546,819,000	RCFDB896 10142	RCFDB897 39578

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Schedule RCT **83**

Schedule RC-T—Continued

Dollar Amounts in Thousands	(Column A) Managed Assets	(Column B) Non-Managed Assets	(Column C) Number of Managed Accounts	(Column D) Number of Non- Managed Accounts	
11. Custody and safekeeping accounts		RCFDB898 11,180,806,000		RCFDB899 222152	11.
12. Fiduciary accounts held in foreign offices (included in items 10 and 11)	RCFNB900 56,111,000	RCFNB901 8,045,874,000	RCFNB902 2861	RCFNB903 248842	12.
13. Individual Retirement Accounts, Health Savings Accounts, and other similar accounts (included in items 5.c and 11)	RCFDJ259 4,158,000	RCFDJ260 4,639,000	RCFDJ261 35	RCFDJ262 92	13.

Dollar Amounts in Thousands		Bil	Mil	Thou	
Fiduciary and Related Services Income					
14. Personal trust and agency accounts	RIADB904		41,000		14.
15. Employee benefit and retirement-related trust and agency accounts:					
a. Employee benefit—defined contribution	RIADB905		0		15.a.
b. Employee benefit—defined benefit	RIADB906		0		15.b.
c. Other employee benefit and retirement-related accounts	RIADB907		16,000		15.c.
16. Corporate trust and agency accounts	RIADA479		7,000		16.
17. Investment management and investment advisory agency accounts	RIADJ315		46,000		17.
18. Foundation and endowment trust and agency accounts	RIADJ316		1,000		18.
19. Other fiduciary accounts	RIADA480		27,000		19.
20. Custody and safekeeping accounts	RIADB909		543,000		20.
21. Other fiduciary and related services income	RIADB910		145,000		21.
22. Total gross fiduciary and related services income (sum of items 14 through 21) (must equal Schedule RI, item 5.a)	RIAD4070		826,000		22.
a. Fiduciary and related services income—foreign offices (included in item 22)	RIADB912		544,000		22.a.
23. Less: Expenses	RIADC058			N/A	23.
24. Less: Net losses from fiduciary and related services	RIADA488			N/A	24.
25. Plus: Intracompany income credits for fiduciary and related services	RIADB911			N/A	25.
26. Net fiduciary and related services income	RIADA491			N/A	26.

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Schedule RCT **84**

Schedule RC-T—Continued

Memoranda

Dollar Amounts in Thousands	(Column A) Personal Trust and Agency and Investment Management Agency Accounts		(Column B) Employee Benefit and Retirement-Related Trust and Agency Accounts		(Column C) All Other Accounts		
1. Managed assets held in fiduciary accounts:							
a. Noninterest-bearing deposits	RCFDJ263	N/A	RCFDJ264	N/A	RCFDJ265	N/A	M.1.a.
b. Interest-bearing deposits	RCFDJ266	N/A	RCFDJ267	N/A	RCFDJ268	N/A	M.1.b.
c. U.S. Treasury and U.S. Government agency obligations	RCFDJ269	N/A	RCFDJ270	N/A	RCFDJ271	N/A	M.1.c.
d. State, county, and municipal obligations	RCFDJ272	N/A	RCFDJ273	N/A	RCFDJ274	N/A	M.1.d.
e. Money market mutual funds	RCFDJ275	N/A	RCFDJ276	N/A	RCFDJ277	N/A	M.1.e.
f. Equity mutual funds	RCFDJ278	N/A	RCFDJ279	N/A	RCFDJ280	N/A	M.1.f.
g. Other mutual funds	RCFDJ281	N/A	RCFDJ282	N/A	RCFDJ283	N/A	M.1.g.
h. Common trust funds and collective investment funds	RCFDJ284	N/A	RCFDJ285	N/A	RCFDJ286	N/A	M.1.h.
i. Other short-term obligations	RCFDJ287	N/A	RCFDJ288	N/A	RCFDJ289	N/A	M.1.i.
j. Other notes and bonds	RCFDJ290	N/A	RCFDJ291	N/A	RCFDJ292	N/A	M.1.j.
k. Investments in unregistered funds and private equity investments	RCFDJ293	N/A	RCFDJ294	N/A	RCFDJ295	N/A	M.1.k.
l. Other common and preferred stocks	RCFDJ296	N/A	RCFDJ297	N/A	RCFDJ298	N/A	M.1.l.
m. Real estate mortgages	RCFDJ299	N/A	RCFDJ300	N/A	RCFDJ301	N/A	M.1.m.
n. Real estate	RCFDJ302	N/A	RCFDJ303	N/A	RCFDJ304	N/A	M.1.n.
o. Miscellaneous assets	RCFDJ305	N/A	RCFDJ306	N/A	RCFDJ307	N/A	M.1.o.
p. Total managed assets held in fiduciary accounts (for each column, sum of Memorandum items 1.a through 1.o)	RCFDJ308	N/A	RCFDJ309	N/A	RCFDJ310	N/A	M.1.p.

Dollar Amounts in Thousands	(Column A) Managed Assets		(Column B) Number of Managed Accounts		
1.q. Investments of managed fiduciary accounts in advised or sponsored mutual funds	RCFDJ311	N/A	RCFDJ312	N/A	M.1.q.

Dollar Amounts in Thousands	(Column A) Number of Issues		(Column B) Principal Amount Outstanding		
2. Corporate trust and agency accounts:					
a. Corporate and municipal trusteeships	RCFDB927	N/A	RCFDB928	N/A	M.2.a.
(1) Issues reported in Memorandum item 2.a that are in default	RCFDJ313	N/A	RCFDJ314	N/A	M.2.a.(1)
b. Transfer agent, registrar, paying agent, and other corporate agency	RCFDB929	N/A			M.2.b.

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Schedule RCT **85**

Schedule RC-T—Continued

Memoranda—Continued

Dollar Amounts in Thousands	(Column A) Number of Funds	(Column B) Market Value of Fund Assets			
3. Collective investment funds and common trust funds:					
a. Domestic equity	RCFDB931	0	RCFDB932	0	M.3.a.
b. International/Global equity	RCFDB933	0	RCFDB934	0	M.3.b.
c. Stock/Bond blend	RCFDB935	0	RCFDB936	0	M.3.c.
d. Taxable bond	RCFDB937	0	RCFDB938	0	M.3.d.
e. Municipal bond	RCFDB939	0	RCFDB940	0	M.3.e.
f. Short term investments/Money market	RCFDB941	0	RCFDB942	0	M.3.f.
g. Specialty/Other	RCFDB943	0	RCFDB944	0	M.3.g.
h. Total collective investment funds (sum of Memorandum items 3.a through 3.g)	RCFDB945	0	RCFDB946	0	M.3.h.

Dollar Amounts in Thousands	(Column A) Gross Losses Managed Accounts	(Column B) Gross Losses Non-Managed Accounts	(Column C) Recoveries				
4. Fiduciary settlements, surcharges, and other losses:							
a. Personal trust and agency accounts	RIADB947	N/A	RIADB948	N/A	RIADB949	N/A	M.4.a.
b. Employee benefit and retirement-related trust and agency accounts	RIADB950	N/A	RIADB951	N/A	RIADB952	N/A	M.4.b.
c. Investment management and investment advisory agency accounts	RIADB953	N/A	RIADB954	N/A	RIADB955	N/A	M.4.c.
d. Other fiduciary accounts and related services	RIADB956	N/A	RIADB957	N/A	RIADB958	N/A	M.4.d.
e. Total fiduciary settlements, surcharges, and other losses (sum of Memorandum items 4.a through 4.d) (sum of columns A and B minus column C must equal Schedule RC-T, item 24)	RIADB959	N/A	RIADB960	N/A	RIADB961	N/A	M.4.e.

Person to whom questions about Schedule RC-T—Fiduciary and Related Services should be directed:

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**UNAUDITED CONSOLIDATED INTERIM FINANCIAL INFORMATION
OF THE GUARANTOR AND SUBSIDIARIES AS OF
AND FOR THE PERIOD 1 JANUARY 2014 TO 30 JUNE 2014**

June 2014 FFIEC 031 Citibank, N.A. - ID RSSD# 0000476810

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Schedule RCV 86

Schedule RC-V—Variable Interest Entities

Dollar Amounts in Thousands	(Column A) Securitization Vehicles		(Column B) ABCP Conduits		(Column C) Other VIEs		
1. Assets of consolidated variable interest entities (VIEs) that can be used only to settle obligations of the consolidated VIEs:							
a. Cash and balances due from depository institutions	RCFDJ981	67,000	RCFDJ982	0	RCFDJ983	0	1.a.
b. Held-to-maturity securities	RCFDJ984	0	RCFDJ985	0	RCFDJ986	0	1.b.
c. Available-for-sale securities	RCFDJ987	3,382,000	RCFDJ988	661,000	RCFDJ989	6,444,000	1.c.
d. Securities purchased under agreements to resell	RCFDJ990	0	RCFDJ991	0	RCFDJ992	0	1.d.
e. Loans and leases held for sale	RCFDJ993	0	RCFDJ994	124,000	RCFDJ995	0	1.e.
f. Loans and leases, net of unearned income	RCFDJ996	63,987,000	RCFDJ997	29,231,000	RCFDJ998	827,000	1.f.
g. Less: Allowance for loan and lease losses	RCFDJ999	3,009,000	RCFDK001	0	RCFDK002	29,000	1.g.
h. Trading assets (other than derivatives)	RCFDK003	69,000	RCFDK004	2,000	RCFDK005	628,000	1.h.
i. Derivative trading assets	RCFDK006	64,000	RCFDK007	0	RCFDK008	0	1.i.
j. Other real estate owned	RCFDK009	0	RCFDK010	0	RCFDK011	0	1.j.
k. Other assets	RCFDK012	507,000	RCFDK013	61,000	RCFDK014	105,000	1.k.
2. Liabilities of consolidated VIEs for which creditors do not have recourse to the general credit of the reporting bank							
a. Securities sold under agreements to repurchase	RCFDK015	0	RCFDK016	0	RCFDK017	0	2.a.
b. Derivative trading liabilities	RCFDK018	0	RCFDK019	0	RCFDK020	0	2.b.
c. Commercial paper	RCFDK021	0	RCFDK022	12,615,000	RCFDK023	0	2.c.
d. Other borrowed money (exclude commercial paper)	RCFDK024	38,631,000	RCFDK025	0	RCFDK026	6,122,000	2.d.
e. Other liabilities	RCFDK027	174,000	RCFDK028	12,000	RCFDK029	352,000	2.e.
3. All other assets of consolidated VIEs (not included in items 1.a through 1.k above)	RCFDK030	0	RCFDK031	0	RCFDK032	0	3.
4. All other liabilities of consolidated VIEs (not included in items 2.a through 2.e above)	RCFDK033	0	RCFDK034	2,257,000	RCFDK035	114,000	4.

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