

Citibank, N.A.
Consolidated Monthly Balance Sheet
As at January 31, 2025
(in thousands of dollars)

| Section I - Assets | Foreign Currency | Total Currency |
|--|------------------|-------------------|
| 1. Cash and cash equivalent | | |
| (a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit | - | 9,181,529 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 124 | 975,868 |
| 2. Securities | | |
| (a) Securities issued or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable | | |
| (i) Treasury Bills and other short term paper | - | 4,258,577 |
| (ii) Other securities | - | 1,439,663 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | - |
| (ii) Shares | - | - |
| 3. Loans | | |
| (a) Non-Mortgage Loans, less allowance for expected credit losses | | |
| (i) Call and other short loans to investment dealers and brokers, secured | - | - |
| (ii) To regulated financial institutions | - | 31,221 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-business purposes | - | - |
| Of (A) Secured by residential property | - | - |
| (i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by residential real property, of which is securitized | - | - |
| which: (B) Secured by other than residential property | - | - |
| (i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by non-residential real property, of which is securitized | - | - |
| (iii) Secured by other than real property | - | - |
| (iv) Secured by other than real property, of which is securitized | - | - |
| or which: (C) Not secured | - | - |
| i) Not secured | - | - |
| ii) Not secured of which is securitized | - | - |
| (vii) Reverse repurchase agreements | - | 300,655 |
| (viii) To individuals and others for business purposes | 747,671 | 2,911,738 |
| Of (A) Secured by residential property | - | - |
| (i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by residential real property, of which is securitized | - | - |
| which: (B) Secured by other than residential property | 652,217 | 871,077 |
| (i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by non-residential real property, of which is securitized | - | - |
| (iii) Secured by other than real property | - | - |
| (iv) Secured by other than real property, of which is securitized | - | - |
| or which: (C) Not secured | - | - |
| i) Not secured | - | - |
| ii) Not secured of which is securitized | - | - |
| (b) Mortgages, less allowance for expected credit losses | | |
| (i) Residential | | |
| (A) Insured | - | - |
| (B) Of which: NHA MBS pooled and unsold | - | - |
| (C) Uninsured | - | - |
| (D) Reverse Mortgages | - | - |
| (ii) Non-residential | - | - |
| 4. Customers' liability under acceptances, less allowance for expected credit losses | 64,789 | 64,789 |
| 5. Land, buildings, and equipment, less accumulated depreciation | - | - |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 5,591 | 46,815 |
| (c) Prepaid and deferred charges | - | - |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | - | - |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 12,516 |
| (g) Derivatives related amounts | - | 101,820 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 1,284,493 | 5,392,033 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 2,949 | 103,150 |
| Total Assets | 2,105,617 | 24,820,374 |

| Section II - Liabilities | Foreign Currency | Total |
|---|-----------------------------|-------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 27,478 | 1,242,662 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 3,053,134 | 13,363,330 |
| 2. Fixed-term deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | - | - |
| (d) Individuals | | |
| (i) Tax-sheltered | - | - |
| (ii) Other | - | - |
| (e) Others | 230,475 | 420,059 |
| 3. Cheques and other items in transit | - | - |
| 4. Advances from the Bank of Canada | - | - |
| 5. Acceptances | 64,803 | 64,803 |
| 6. Other liabilities | | |
| (a) Liabilities of subsidiaries, other than deposits | | |
| (i) Call and other short loans payable | - | - |
| (ii) Other | - | - |
| (b) Insurance-related liabilities | | |
| (c) Accrued interest | 7,993 | 27,824 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 9,864 |
| (ii) Deferred | - | - |
| (f) Obligations related to borrowed securities | - | - |
| (g) Obligations related to assets sold under repurchase agreements | | |
| (i) Of which obligations are to the Bank of Canada or other organizations of the federal government | - | - |
| (ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty | - | - |
| (iii) Of which are overnight and term repos with the Bank of Canada | - | - |
| (iv) Of which are repos with the Receiver General | - | - |
| (v) Of which are on balance sheet repos with CHT | - | - |
| (vi) Of which are other repo transactions with organizations of the federal government | - | - |
| (vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP) | - | - |
| (h) Deferred income | 7,688 | 10,117 |
| (i) Derivative related amounts | - | - |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 5,703,873 | 9,643,634 |
| (k) Other | 8,945 | 42,192 |
| 7. Subordinated debt | - | - |
| 8. Shareholders' equity | | |
| (a) Preferred shares | - | - |
| (b) Common shares | - | - |
| (c) Contributed surplus | - | - |
| (d) Retained earnings | - | - |
| (e) Non-controlling interests | - | - |
| (f) Accumulated Other Comprehensive Income (Loss) | - | (4,111) |
| Total liabilities and shareholders' equity | 9,104,389 | 24,820,374 |

Citibank, N.A.
Consolidated Monthly Balance Sheet
As at February 28, 2025
(in thousands of dollars)

| Section I - Assets | Foreign Currency | Total Currency |
|--|---------------------|-------------------|
| 1. Cash and cash equivalent | | |
| (a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit | - | 8,718,469 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 41,482 | 71,415 |
| 2. Securities | | |
| (a) Securities issued or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable | | |
| (i) Treasury Bills and other short term paper | - | 4,048,278 |
| (ii) Other securities | - | 1,655,566 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | - |
| (ii) Shares | - | - |
| 3. Loans | | |
| (a) Non-Mortgage Loans, less allowance for expected credit losses | | |
| (i) Call and other short loans to investment dealers and brokers, secured | - | - |
| (ii) To regulated financial institutions | - | 2,026 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-business purposes | - | - |
| Of (A) Secured by residential property | - | - |
| (i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by residential real property, of which is securitized | - | - |
| which: (B) Secured by other than residential property | - | - |
| (i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by non-residential real property, of which is securitized | - | - |
| (iii) Secured by other than real property | - | - |
| (iv) Secured by other than real property, of which is securitized | - | - |
| or which: (C) Not secured | - | - |
| i) Not secured | - | - |
| ii) Not secured of which is securitized | - | - |
| (vii) Reverse repurchase agreements | - | 700,000 |
| (viii) To individuals and others for business purposes | 772,346 | 3,073,490 |
| Of (A) Secured by residential property | - | - |
| (i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by residential real property, of which is securitized | - | - |
| which: (B) Secured by other than residential property | 593,845 | 855,729 |
| (i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by non-residential real property, of which is securitized | - | - |
| (iii) Secured by other than real property | - | - |
| (iv) Secured by other than real property, of which is securitized | - | - |
| or which: (C) Not secured | - | - |
| i) Not secured | - | - |
| ii) Not secured of which is securitized | - | - |
| (b) Mortgages, less allowance for expected credit losses | | |
| (i) Residential | | |
| (A) Insured | - | - |
| (B) Of which: NHA MBS pooled and unsold | - | - |
| (C) Uninsured | - | - |
| (D) Reverse Mortgages | - | - |
| (ii) Non-residential | - | - |
| 4. Customers' liability under acceptances, less allowance for expected credit losses | - | - |
| 5. Land, buildings, and equipment, less accumulated depreciation | - | - |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 5,482 | 46,325 |
| (c) Prepaid and deferred charges | - | - |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | - | - |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 12,024 |
| (g) Derivatives related amounts | - | 57,672 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 939,590 | 4,514,213 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 2,276 | 25,673 |
| Total Assets | 1,761,176 | 22,925,151 |

| Section II - Liabilities | Foreign Currency | Total |
|---|-----------------------------|-------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 235 | 294,315 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 2,763,886 | 12,384,104 |
| 2. Fixed-term deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | - | - |
| (d) Individuals | | |
| (i) Tax-sheltered | - | - |
| (ii) Other | - | - |
| (e) Others | 220,908 | 347,258 |
| 3. Cheques and other items in transit | - | - |
| 4. Advances from the Bank of Canada | - | - |
| 5. Acceptances | - | - |
| 6. Other liabilities | | |
| (a) Liabilities of subsidiaries, other than deposits | | |
| (i) Call and other short loans payable | - | - |
| (ii) Other | - | - |
| (b) Insurance-related liabilities | | |
| (c) Accrued interest | 6,939 | 22,959 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | (380) |
| (ii) Deferred | - | - |
| (f) Obligations related to borrowed securities | - | - |
| (g) Obligations related to assets sold under repurchase agreements | | |
| (i) Of which obligations are to the Bank of Canada or other organizations of the federal government | - | - |
| (ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty | - | - |
| (iii) Of which are overnight and term repos with the Bank of Canada | - | - |
| (iv) Of which are repos with the Receiver General | - | - |
| (v) Of which are on balance sheet repos with CHT | - | - |
| (vi) Of which are other repo transactions with organizations of the federal government | - | - |
| (vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP) | - | - |
| (h) Deferred income | 8,025 | 11,105 |
| (i) Derivative related amounts | - | 6,392 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 5,739,361 | 9,796,399 |
| (k) Other | 8,693 | 66,850 |
| 7. Subordinated debt | - | - |
| 8. Shareholders' equity | | |
| (a) Preferred shares | - | - |
| (b) Common shares | - | - |
| (c) Contributed surplus | - | - |
| (d) Retained earnings | - | - |
| (e) Non-controlling interests | - | - |
| (f) Accumulated Other Comprehensive Income (Loss) | - | (3,851) |
| Total liabilities and shareholders' equity | 8,748,047 | 22,925,151 |

Citibank, N.A.
Consolidated Monthly Balance Sheet
As at March 31, 2025
(in thousands of dollars)

| Section I - Assets | Foreign Currency | Total Currency |
|--|---------------------|-------------------|
| 1. Cash and cash equivalent | | |
| (a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit | - | 8,573,043 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 33,311 | 501,001 |
| 2. Securities | | |
| (a) Securities issued or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable | | |
| (i) Treasury Bills and other short term paper | - | 4,458,887 |
| (ii) Other securities | - | 1,777,525 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | - |
| (ii) Shares | - | - |
| 3. Loans | | |
| (a) Non-Mortgage Loans, less allowance for expected credit losses | | |
| (i) Call and other short loans to investment dealers and brokers, secured | - | - |
| (ii) To regulated financial institutions | - | 37,554 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-business purposes | - | - |
| Of (A) Secured by residential property | - | - |
| (i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by residential real property, of which is securitized | - | - |
| which: (B) Secured by other than residential property | - | - |
| (i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by non-residential real property, of which is securitized | - | - |
| (iii) Secured by other than real property | - | - |
| (iv) Secured by other than real property, of which is securitized | - | - |
| or which: (C) Not secured | - | - |
| i) Not secured | - | - |
| ii) Not secured of which is securitized | - | - |
| (vii) Reverse repurchase agreements | - | 200,000 |
| (viii) To individuals and others for business purposes | 678,984 | 2,949,142 |
| Of (A) Secured by residential property | - | - |
| (i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by residential real property, of which is securitized | - | - |
| which: (B) Secured by other than residential property | 482,314 | 711,686 |
| (i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by non-residential real property, of which is securitized | - | - |
| (iii) Secured by other than real property | - | - |
| (iv) Secured by other than real property, of which is securitized | - | - |
| or which: (C) Not secured | - | - |
| i) Not secured | - | - |
| ii) Not secured of which is securitized | - | - |
| (b) Mortgages, less allowance for expected credit losses | | |
| (i) Residential | | |
| (A) Insured | - | - |
| (B) Of which: NHA MBS pooled and unsold | - | - |
| (C) Uninsured | - | - |
| (D) Reverse Mortgages | - | - |
| (ii) Non-residential | - | - |
| 4. Customers' liability under acceptances, less allowance for expected credit losses | - | - |
| 5. Land, buildings, and equipment, less accumulated depreciation | - | - |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 5,916 | 47,281 |
| (c) Prepaid and deferred charges | - | 2 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | - | - |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 12,825 |
| (g) Derivatives related amounts | - | 33,301 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 1,055,485 | 4,484,015 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 3,659 | 49,031 |
| Total Assets | 1,777,355 | 23,123,607 |

| Section II - Liabilities | Foreign Currency | Total |
|---|-----------------------------|-------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 239 | 108,155 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 2,440,617 | 12,376,487 |
| 2. Fixed-term deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | - | - |
| (d) Individuals | | |
| (i) Tax-sheltered | - | - |
| (ii) Other | - | - |
| (e) Others | 238,268 | 401,468 |
| 3. Cheques and other items in transit | | |
| 4. Advances from the Bank of Canada | | |
| 5. Acceptances | | |
| 6. Other liabilities | | |
| (a) Liabilities of subsidiaries, other than deposits | | |
| (i) Call and other short loans payable | - | - |
| (ii) Other | - | - |
| (b) Insurance-related liabilities | | |
| (c) Accrued interest | 6,343 | 20,995 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | (2,382) |
| (ii) Deferred | - | - |
| (f) Obligations related to borrowed securities | - | 49,426 |
| (g) Obligations related to assets sold under repurchase agreements | | |
| (i) Of which obligations are to the Bank of Canada or other organizations of the federal government | - | - |
| (ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty | - | - |
| (iii) Of which are overnight and term repos with the Bank of Canada | - | - |
| (iv) Of which are repos with the Receiver General | - | - |
| (v) Of which are on balance sheet repos with CHT | - | - |
| (vi) Of which are other repo transactions with organizations of the federal government | - | - |
| (vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP) | - | - |
| (h) Deferred income | 7,855 | 11,091 |
| (i) Derivative related amounts | - | 1,476 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 6,013,825 | 10,109,518 |
| (k) Other | 8,557 | 50,582 |
| 7. Subordinated debt | | |
| 8. Shareholders' equity | | |
| (a) Preferred shares | - | - |
| (b) Common shares | - | - |
| (c) Contributed surplus | - | - |
| (d) Retained earnings | - | - |
| (e) Non-controlling interests | - | - |
| (f) Accumulated Other Comprehensive Income (Loss) | - | (3,209) |
| Total liabilities and shareholders' equity | 8,715,704 | 23,123,607 |

Citibank, N.A.
Consolidated Monthly Balance Sheet
As at April 30, 2025
(in thousands of dollars)

| Section I - Assets | Foreign Currency | Total Currency |
|--|---------------------|-------------------|
| 1. Cash and cash equivalent | | |
| (a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit | - | 7,774,817 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 6,290 | 119,942 |
| 2. Securities | | |
| (a) Securities issued or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable | | |
| (i) Treasury Bills and other short term paper | - | 4,506,562 |
| (ii) Other securities | - | 1,781,914 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | - |
| (ii) Shares | - | - |
| 3. Loans | | |
| (a) Non-Mortgage Loans, less allowance for expected credit losses | | |
| (i) Call and other short loans to investment dealers and brokers, secured | - | - |
| (ii) To regulated financial institutions | - | 33,640 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-business purposes | - | - |
| Of (A) Secured by residential property | - | - |
| (i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by residential real property, of which is securitized | - | - |
| which: (B) Secured by other than residential property | - | - |
| (i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by non-residential real property, of which is securitized | - | - |
| (iii) Secured by other than real property | - | - |
| (iv) Secured by other than real property, of which is securitized | - | - |
| or which: (C) Not secured | - | - |
| i) Not secured | - | - |
| ii) Not secured of which is securitized | - | - |
| (vii) Reverse repurchase agreements | - | 701,356 |
| (viii) To individuals and others for business purposes | 661,703 | 3,012,236 |
| Of (A) Secured by residential property | - | - |
| (i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by residential real property, of which is securitized | - | - |
| which: (B) Secured by other than residential property | 460,703 | 721,835 |
| (i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by non-residential real property, of which is securitized | - | - |
| (iii) Secured by other than real property | - | - |
| (iv) Secured by other than real property, of which is securitized | - | - |
| or which: (C) Not secured | - | - |
| i) Not secured | - | - |
| ii) Not secured of which is securitized | - | - |
| (b) Mortgages, less allowance for expected credit losses | | |
| (i) Residential | | |
| (A) Insured | - | - |
| (B) Of which: NHA MBS pooled and unsold | - | - |
| (C) Uninsured | - | - |
| (D) Reverse Mortgages | - | - |
| (ii) Non-residential | - | - |
| 4. Customers' liability under acceptances, less allowance for expected credit losses | - | - |
| 5. Land, buildings, and equipment, less accumulated depreciation | - | - |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 2,805 | 50,283 |
| (c) Prepaid and deferred charges | - | 19 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | - | - |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 13,230 |
| (g) Derivatives related amounts | - | (375) |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 1,774,212 | 5,545,322 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 6,143 | 36,338 |
| Total Assets | 2,451,153 | 23,575,284 |

| Section II - Liabilities | Foreign Currency | Total |
|---|-----------------------------|-------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 368 | 111,062 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 2,321,236 | 12,270,352 |
| 2. Fixed-term deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | - | - |
| (d) Individuals | | |
| (i) Tax-sheltered | - | - |
| (ii) Other | - | - |
| (e) Others | 220,801 | 428,175 |
| 3. Cheques and other items in transit | - | - |
| 4. Advances from the Bank of Canada | - | - |
| 5. Acceptances | - | - |
| 6. Other liabilities | | |
| (a) Liabilities of subsidiaries, other than deposits | | |
| (i) Call and other short loans payable | - | - |
| (ii) Other | - | - |
| (b) Insurance-related liabilities | | |
| (c) Accrued interest | 6,234 | 20,427 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | (5,401) |
| (ii) Deferred | - | - |
| (f) Obligations related to borrowed securities | - | - |
| (g) Obligations related to assets sold under repurchase agreements | | |
| (i) Of which obligations are to the Bank of Canada or other organizations of the federal government | - | - |
| (ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty | - | - |
| (iii) Of which are overnight and term repos with the Bank of Canada | - | - |
| (iv) Of which are repos with the Receiver General | - | - |
| (v) Of which are on balance sheet repos with CHT | - | - |
| (vi) Of which are other repo transactions with organizations of the federal government | - | - |
| (vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP) | - | - |
| (h) Deferred income | 7,476 | 10,804 |
| (i) Derivative related amounts | - | 98,571 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 6,709,670 | 10,621,746 |
| (k) Other | 8,498 | 23,451 |
| 7. Subordinated debt | - | - |
| 8. Shareholders' equity | | |
| (a) Preferred shares | - | - |
| (b) Common shares | - | - |
| (c) Contributed surplus | - | - |
| (d) Retained earnings | - | - |
| (e) Non-controlling interests | - | - |
| (f) Accumulated Other Comprehensive Income (Loss) | - | (3,903) |
| Total liabilities and shareholders' equity | 9,274,283 | 23,575,284 |

Citibank, N.A.
Consolidated Monthly Balance Sheet
As at May 31, 2025
(in thousands of dollars)

| Section I - Assets | Foreign Currency | Total Currency |
|--|---------------------|-------------------|
| 1. Cash and cash equivalent | | |
| (a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit | - | 8,279,439 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 135,033 | 237,688 |
| 2. Securities | | |
| (a) Securities issued or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable | | |
| (i) Treasury Bills and other short term paper | - | 4,564,389 |
| (ii) Other securities | - | 1,639,446 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | - |
| (ii) Shares | - | - |
| 3. Loans | | |
| (a) Non-Mortgage Loans, less allowance for expected credit losses | | |
| (i) Call and other short loans to investment dealers and brokers, secured | - | - |
| (ii) To regulated financial institutions | - | 53,773 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-business purposes | - | - |
| Of (A) Secured by residential property | - | - |
| (i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by residential real property, of which is securitized | - | - |
| which: (B) Secured by other than residential property | - | - |
| (i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by non-residential real property, of which is securitized | - | - |
| (iii) Secured by other than real property | - | - |
| (iv) Secured by other than real property, of which is securitized | - | - |
| or which: (C) Not secured | - | - |
| i) Not secured | - | - |
| ii) Not secured of which is securitized | - | - |
| (vii) Reverse repurchase agreements | - | 500,000 |
| (viii) To individuals and others for business purposes | 600,879 | 2,947,975 |
| Of (A) Secured by residential property | - | - |
| (i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by residential real property, of which is securitized | - | - |
| which: (B) Secured by other than residential property | 438,690 | 698,480 |
| (i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by non-residential real property, of which is securitized | - | - |
| (iii) Secured by other than real property | - | - |
| (iv) Secured by other than real property, of which is securitized | - | - |
| or which: (C) Not secured | - | - |
| i) Not secured | - | - |
| ii) Not secured of which is securitized | - | - |
| (b) Mortgages, less allowance for expected credit losses | | |
| (i) Residential | | |
| (A) Insured | - | - |
| (B) Of which: NHA MBS pooled and unsold | - | - |
| (C) Uninsured | - | - |
| (D) Reverse Mortgages | - | - |
| (ii) Non-residential | - | - |
| 4. Customers' liability under acceptances, less allowance for expected credit losses | - | - |
| 5. Land, buildings, and equipment, less accumulated depreciation | - | - |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 3,602 | 51,272 |
| (c) Prepaid and deferred charges | - | 432 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | - | - |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 14,082 |
| (g) Derivatives related amounts | - | 1,378 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 1,378,315 | 5,296,671 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 9,859 | 49,478 |
| Total Assets | 2,127,688 | 23,636,023 |

| Section II - Liabilities | Foreign Currency | Total |
|---|-----------------------------|-------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 363 | 187,034 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 2,738,052 | 13,165,293 |
| 2. Fixed-term deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | - | - |
| (d) Individuals | | |
| (i) Tax-sheltered | - | - |
| (ii) Other | - | - |
| (e) Others | 200,359 | 349,804 |
| 3. Cheques and other items in transit | - | - |
| 4. Advances from the Bank of Canada | - | - |
| 5. Acceptances | - | - |
| 6. Other liabilities | | |
| (a) Liabilities of subsidiaries, other than deposits | | |
| (i) Call and other short loans payable | - | - |
| (ii) Other | - | - |
| (b) Insurance-related liabilities | - | - |
| (c) Accrued interest | 6,746 | 21,550 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | (6,109) |
| (ii) Deferred | - | - |
| (f) Obligations related to borrowed securities | - | - |
| (g) Obligations related to assets sold under repurchase agreements | | |
| (i) Of which obligations are to the Bank of Canada or other organizations of the federal government | - | - |
| (ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty | - | - |
| (iii) Of which are overnight and term repos with the Bank of Canada | - | - |
| (iv) Of which are repos with the Receiver General | - | - |
| (v) Of which are on balance sheet repos with CHT | - | - |
| (vi) Of which are other repo transactions with organizations of the federal government | - | - |
| (vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP) | - | - |
| (h) Deferred income | 8,227 | 11,477 |
| (i) Derivative related amounts | - | 39,318 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 5,989,810 | 9,844,195 |
| (k) Other | 11,745 | 27,318 |
| 7. Subordinated debt | - | - |
| 8. Shareholders' equity | | |
| (a) Preferred shares | - | - |
| (b) Common shares | - | - |
| (c) Contributed surplus | - | - |
| (d) Retained earnings | - | - |
| (e) Non-controlling interests | - | - |
| (f) Accumulated Other Comprehensive Income (Loss) | - | (3,857) |
| Total liabilities and shareholders' equity | 8,955,302 | 23,636,023 |

Citibank, N.A.
Consolidated Monthly Balance Sheet
As at June 30, 2025
(in thousands of dollars)

| Section I - Assets | Foreign Currency | Total Currency |
|--|---------------------|-------------------|
| 1. Cash and cash equivalent | | |
| (a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit | - | 9,100,669 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 16,626 | 318,588 |
| 2. Securities | | |
| (a) Securities issued or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable | | |
| (i) Treasury Bills and other short term paper | - | 4,505,641 |
| (ii) Other securities | - | 1,478,357 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | - |
| (ii) Shares | - | - |
| 3. Loans | | |
| (a) Non-Mortgage Loans, less allowance for expected credit losses | | |
| (i) Call and other short loans to investment dealers and brokers, secured | - | - |
| (ii) To regulated financial institutions | - | 47,441 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-business purposes | - | - |
| Of (A) Secured by residential property | - | - |
| (i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by residential real property, of which is securitized | - | - |
| which: (B) Secured by other than residential property | - | - |
| (i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by non-residential real property, of which is securitized | - | - |
| (iii) Secured by other than real property | - | - |
| (iv) Secured by other than real property, of which is securitized | - | - |
| or which: (C) Not secured | - | - |
| i) Not secured | - | - |
| ii) Not secured of which is securitized | - | - |
| (vii) Reverse repurchase agreements | - | 500,018 |
| (viii) To individuals and others for business purposes | 514,733 | 2,917,506 |
| Of (A) Secured by residential property | - | - |
| (i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by residential real property, of which is securitized | - | - |
| which: (B) Secured by other than residential property | 461,702 | 734,802 |
| (i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by non-residential real property, of which is securitized | - | - |
| (iii) Secured by other than real property | - | - |
| (iv) Secured by other than real property, of which is securitized | - | - |
| or which: (C) Not secured | - | - |
| i) Not secured | - | - |
| ii) Not secured of which is securitized | - | - |
| (b) Mortgages, less allowance for expected credit losses | | |
| (i) Residential | | |
| (A) Insured | - | - |
| (B) Of which: NHA MBS pooled and unsold | - | - |
| (C) Uninsured | - | - |
| (D) Reverse Mortgages | - | - |
| (ii) Non-residential | - | - |
| 4. Customers' liability under acceptances, less allowance for expected credit losses | - | - |
| 5. Land, buildings, and equipment, less accumulated depreciation | | |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | | |
| (b) Accrued interest | 4,437 | 31,524 |
| (c) Prepaid and deferred charges | - | 11 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | - | - |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 12,307 |
| (g) Derivatives related amounts | - | 4,809 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 1,825,351 | 5,523,764 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 31,265 | 65,140 |
| Total Assets | 2,392,412 | 24,505,775 |

| Section II - Liabilities | Foreign Currency | Total |
|---|-----------------------------|-------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 3,172 | 119,480 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 2,905,604 | 13,854,704 |
| 2. Fixed-term deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | - | - |
| (d) Individuals | | |
| (i) Tax-sheltered | - | - |
| (ii) Other | - | - |
| (e) Others | 241,058 | 399,958 |
| 3. Cheques and other items in transit | (1) | - |
| 4. Advances from the Bank of Canada | - | - |
| 5. Acceptances | - | - |
| 6. Other liabilities | | |
| (a) Liabilities of subsidiaries, other than deposits | | |
| (i) Call and other short loans payable | - | - |
| (ii) Other | - | - |
| (b) Insurance-related liabilities | | |
| (c) Accrued interest | 6,809 | 22,458 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | (9,695) |
| (ii) Deferred | - | - |
| (f) Obligations related to borrowed securities | - | - |
| (g) Obligations related to assets sold under repurchase agreements | | |
| (i) Of which obligations are to the Bank of Canada or other organizations of the federal government | - | - |
| (ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty | - | - |
| (iii) Of which are overnight and term repos with the Bank of Canada | - | - |
| (iv) Of which are repos with the Receiver General | - | - |
| (v) Of which are on balance sheet repos with CHT | - | - |
| (vi) Of which are other repo transactions with organizations of the federal government | - | - |
| (vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP) | - | - |
| (h) Deferred income | 6,316 | 9,614 |
| (i) Derivative related amounts | - | 11,941 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 6,196,835 | 9,954,914 |
| (k) Other | 49,723 | 146,422 |
| 7. Subordinated debt | - | - |
| 8. Shareholders' equity | | |
| (a) Preferred shares | - | - |
| (b) Common shares | - | - |
| (c) Contributed surplus | - | - |
| (d) Retained earnings | - | - |
| (e) Non-controlling interests | - | - |
| (f) Accumulated Other Comprehensive Income (Loss) | - | (4,021) |
| Total liabilities and shareholders' equity | 9,409,516 | 24,505,775 |

Citibank, N.A.
Consolidated Monthly Balance Sheet
As at July 31, 2025
(in thousands of dollars)

| Section I - Assets | Foreign Currency | Total Currency |
|--|---------------------|-------------------|
| 1. Cash and cash equivalent | | |
| (a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit | - | 7,503,038 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 5,383 | 50,861 |
| 2. Securities | | |
| (a) Securities issued or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable | | |
| (i) Treasury Bills and other short term paper | - | 4,582,477 |
| (ii) Other securities | - | 1,786,218 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | 20,190 |
| (ii) Shares | - | - |
| 3. Loans | | |
| (a) Non-Mortgage Loans, less allowance for expected credit losses | | |
| (i) Call and other short loans to investment dealers and brokers, secured | - | - |
| (ii) To regulated financial institutions | - | 73,881 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-business purposes | - | - |
| Of (A) Secured by residential property | - | - |
| (i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by residential real property, of which is securitized | - | - |
| which: (B) Secured by other than residential property | - | - |
| (i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by non-residential real property, of which is securitized | - | - |
| (iii) Secured by other than real property | - | - |
| (iv) Secured by other than real property, of which is securitized | - | - |
| or which: (C) Not secured | - | - |
| i) Not secured | - | - |
| ii) Not secured of which is securitized | - | - |
| (vii) Reverse repurchase agreements | - | 1,201,628 |
| (viii) To individuals and others for business purposes | 489,540 | 2,975,472 |
| Of (A) Secured by residential property | - | - |
| (i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by residential real property, of which is securitized | - | - |
| which: (B) Secured by other than residential property | 307,878 | 606,740 |
| (i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by non-residential real property, of which is securitized | - | - |
| (iii) Secured by other than real property | - | - |
| (iv) Secured by other than real property, of which is securitized | - | - |
| or which: (C) Not secured | - | - |
| i) Not secured | - | - |
| ii) Not secured of which is securitized | - | - |
| (b) Mortgages, less allowance for expected credit losses | | |
| (i) Residential | | |
| (A) Insured | - | - |
| (B) Of which: NHA MBS pooled and unsold | - | - |
| (C) Uninsured | - | - |
| (D) Reverse Mortgages | - | - |
| (ii) Non-residential | - | - |
| 4. Customers' liability under acceptances, less allowance for expected credit losses | - | - |
| 5. Land, buildings, and equipment, less accumulated depreciation | - | - |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 4,179 | 42,141 |
| (c) Prepaid and deferred charges | - | 372 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | - | - |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 12,907 |
| (g) Derivatives related amounts | - | 36,480 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 556,686 | 3,527,723 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 50,358 | 157,418 |
| Total Assets | 1,106,146 | 21,970,806 |

| Section II - Liabilities | Foreign Currency | Total |
|---|-----------------------------|-------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 3,195 | 120,239 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 3,512,155 | 13,993,908 |
| 2. Fixed-term deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | - | - |
| (d) Individuals | | |
| (i) Tax-sheltered | - | - |
| (ii) Other | - | - |
| (e) Others | 517,571 | 616,721 |
| 3. Cheques and other items in transit | - | - |
| 4. Advances from the Bank of Canada | - | - |
| 5. Acceptances | - | - |
| 6. Other liabilities | | |
| (a) Liabilities of subsidiaries, other than deposits | | |
| (i) Call and other short loans payable | - | - |
| (ii) Other | - | - |
| (b) Insurance-related liabilities | | |
| (c) Accrued interest | 7,735 | 25,950 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | (15,851) |
| (ii) Deferred | - | - |
| (f) Obligations related to borrowed securities | - | - |
| (g) Obligations related to assets sold under repurchase agreements | | |
| (i) Of which obligations are to the Bank of Canada or other organizations of the federal government | - | - |
| (ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty | - | - |
| (iii) Of which are overnight and term repos with the Bank of Canada | - | - |
| (iv) Of which are repos with the Receiver General | - | - |
| (v) Of which are on balance sheet repos with CHT | - | - |
| (vi) Of which are other repo transactions with organizations of the federal government | - | - |
| (vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP) | - | - |
| (h) Deferred income | 6,018 | 9,335 |
| (i) Derivative related amounts | - | 2,233 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 4,411,386 | 7,095,840 |
| (k) Other | 78,315 | 126,668 |
| 7. Subordinated debt | - | - |
| 8. Shareholders' equity | | |
| (a) Preferred shares | - | - |
| (b) Common shares | - | - |
| (c) Contributed surplus | - | - |
| (d) Retained earnings | - | - |
| (e) Non-controlling interests | - | - |
| (f) Accumulated Other Comprehensive Income (Loss) | - | (4,237) |
| Total liabilities and shareholders' equity | 8,536,375 | 21,970,806 |

Citibank, N.A.
Consolidated Monthly Balance Sheet
As at August 31, 2025
(in thousands of dollars)

| Section I - Assets | Foreign Currency | Total Currency |
|--|---------------------|-------------------|
| 1. Cash and cash equivalent | | |
| (a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit | - | 6,255,552 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 4,558 | 12,990 |
| 2. Securities | | |
| (a) Securities issued or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable | | |
| (i) Treasury Bills and other short term paper | - | 4,788,238 |
| (ii) Other securities | - | 1,794,910 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | 61,041 |
| (ii) Shares | - | - |
| 3. Loans | | |
| (a) Non-Mortgage Loans, less allowance for expected credit losses | | |
| (i) Call and other short loans to investment dealers and brokers, secured | - | - |
| (ii) To regulated financial institutions | - | 109,034 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-business purposes | - | - |
| Of (A) Secured by residential property | - | - |
| (i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by residential real property, of which is securitized | - | - |
| which: (B) Secured by other than residential property | - | - |
| (i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by non-residential real property, of which is securitized | - | - |
| (iii) Secured by other than real property | - | - |
| (iv) Secured by other than real property, of which is securitized | - | - |
| or which: (C) Not secured | - | - |
| i) Not secured | - | - |
| ii) Not secured of which is securitized | - | - |
| (vii) Reverse repurchase agreements | - | 2,002,851 |
| (viii) To individuals and others for business purposes | 495,632 | 3,216,259 |
| Of (A) Secured by residential property | - | - |
| (i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by residential real property, of which is securitized | - | - |
| which: (B) Secured by other than residential property | 328,292 | 613,614 |
| (i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by non-residential real property, of which is securitized | - | - |
| (iii) Secured by other than real property | - | - |
| (iv) Secured by other than real property, of which is securitized | - | - |
| or which: (C) Not secured | - | - |
| i) Not secured | - | - |
| ii) Not secured of which is securitized | - | - |
| (b) Mortgages, less allowance for expected credit losses | | |
| (i) Residential | | |
| (A) Insured | - | - |
| (B) Of which: NHA MBS pooled and unsold | - | - |
| (C) Uninsured | - | - |
| (D) Reverse Mortgages | - | - |
| (ii) Non-residential | - | - |
| 4. Customers' liability under acceptances, less allowance for expected credit losses | - | - |
| 5. Land, buildings, and equipment, less accumulated depreciation | - | - |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 4,296 | 45,917 |
| (c) Prepaid and deferred charges | - | 4 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | - | - |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 28,234 |
| (g) Derivatives related amounts | - | - |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 595,906 | 2,411,799 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 6,749 | 21,879 |
| Total Assets | 1,107,141 | 20,748,708 |

| Section II - Liabilities | Foreign Currency | Total |
|---|-----------------------------|-------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 5,323 | 132,966 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 3,059,098 | 13,693,772 |
| 2. Fixed-term deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | - | - |
| (d) Individuals | | |
| (i) Tax-sheltered | - | - |
| (ii) Other | - | - |
| (e) Others | 422,383 | 589,933 |
| 3. Cheques and other items in transit | - | - |
| 4. Advances from the Bank of Canada | - | - |
| 5. Acceptances | - | - |
| 6. Other liabilities | | |
| (a) Liabilities of subsidiaries, other than deposits | | |
| (i) Call and other short loans payable | - | - |
| (ii) Other | - | - |
| (b) Insurance-related liabilities | - | - |
| (c) Accrued interest | 8,348 | 25,880 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | (15,059) |
| (ii) Deferred | - | - |
| (f) Obligations related to borrowed securities | - | - |
| (g) Obligations related to assets sold under repurchase agreements | | |
| (i) Of which obligations are to the Bank of Canada or other organizations of the federal government | - | - |
| (ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty | - | - |
| (iii) Of which are overnight and term repos with the Bank of Canada | - | - |
| (iv) Of which are repos with the Receiver General | - | - |
| (v) Of which are on balance sheet repos with CHT | - | - |
| (vi) Of which are other repo transactions with organizations of the federal government | - | - |
| (vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP) | - | - |
| (h) Deferred income | 7,492 | 10,668 |
| (i) Derivative related amounts | - | 10,274 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 4,502,371 | 6,240,915 |
| (k) Other | 22,632 | 61,549 |
| 7. Subordinated debt | - | - |
| 8. Shareholders' equity | | |
| (a) Preferred shares | - | - |
| (b) Common shares | - | - |
| (c) Contributed surplus | - | - |
| (d) Retained earnings | - | - |
| (e) Non-controlling interests | - | - |
| (f) Accumulated Other Comprehensive Income (Loss) | - | (2,190) |
| Total liabilities and shareholders' equity | 8,027,647 | 20,748,708 |

Citibank, N.A.
Consolidated Monthly Balance Sheet
As at January 31, 2024
(in thousands of dollars)

| Section I - Assets | Foreign Currency | Total Currency |
|--|------------------|-------------------|
| 1. Cash and cash equivalent | | |
| (a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit | - | 7,675,269 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 112,519 | 146,130 |
| 2. Securities | | |
| (a) Securities issued or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable | | |
| (i) Treasury Bills and other short term paper | - | 2,954,291 |
| (ii) Other securities | - | 1,481,620 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | - |
| (ii) Shares | - | - |
| 3. Loans | | |
| (a) Non-Mortgage Loans, less allowance for expected credit losses | | |
| (i) Call and other short loans to investment dealers and brokers, secured | - | - |
| (ii) To regulated financial institutions | - | 44,235 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-business purposes | - | - |
| Of (A) Secured by residential property | - | - |
| (i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by residential real property, of which is securitized | - | - |
| which: (B) Secured by other than residential property | - | - |
| (i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by non-residential real property, of which is securitized | - | - |
| (iii) Secured by other than real property | - | - |
| (iv) Secured by other than real property, of which is securitized | - | - |
| or which: (C) Not secured | - | - |
| i) Not secured | - | - |
| ii) Not secured of which is securitized | - | - |
| (vii) Reverse repurchase agreements | - | - |
| (viii) To individuals and others for business purposes | 886,576 | 3,290,393 |
| Of (A) Secured by residential property | - | - |
| (i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by residential real property, of which is securitized | - | - |
| which: (B) Secured by other than residential property | 566,634 | 1,209,916 |
| (i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by non-residential real property, of which is securitized | - | - |
| (iii) Secured by other than real property | - | - |
| (iv) Secured by other than real property, of which is securitized | - | - |
| or which: (C) Not secured | - | - |
| i) Not secured | - | - |
| ii) Not secured of which is securitized | - | - |
| (b) Mortgages, less allowance for expected credit losses | | |
| (i) Residential | | |
| (A) Insured | - | - |
| (B) Of which: NHA MBS pooled and unsold | - | - |
| (C) Uninsured | - | - |
| (D) Reverse Mortgages | - | - |
| (ii) Non-residential | - | - |
| 4. Customers' liability under acceptances, less allowance for expected credit losses | 57,266 | 57,266 |
| 5. Land, buildings, and equipment, less accumulated depreciation | - | - |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 19,865 | 51,501 |
| (c) Prepaid and deferred charges | - | - |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | - | - |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 10,891 |
| (g) Derivatives related amounts | - | 1,485 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 2,671,851 | 6,149,695 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 19,339 | 122,250 |
| Total Assets | 3,767,416 | 21,985,026 |

| Section II - Liabilities | Foreign Currency | Total |
|---|-----------------------------|-------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 80,534 | 265,419 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 2,533,071 | 10,907,595 |
| 2. Fixed-term deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | - | - |
| (d) Individuals | | |
| (i) Tax-sheltered | - | - |
| (ii) Other | - | - |
| (e) Others | 20,041 | 248,204 |
| 3. Cheques and other items in transit | - | - |
| 4. Advances from the Bank of Canada | - | - |
| 5. Acceptances | 57,343 | 57,343 |
| 6. Other liabilities | | |
| (a) Liabilities of subsidiaries, other than deposits | | |
| (i) Call and other short loans payable | - | - |
| (ii) Other | - | - |
| (b) Insurance-related liabilities | | |
| (c) Accrued interest | 7,361 | 32,595 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 30,889 |
| (ii) Deferred | - | - |
| (f) Obligations related to borrowed securities | - | - |
| (g) Obligations related to assets sold under repurchase agreements | | |
| (i) Of which obligations are to the Bank of Canada or other organizations of the federal government | - | - |
| (ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty | - | - |
| (iii) Of which are overnight and term repos with the Bank of Canada | - | - |
| (iv) Of which are repos with the Receiver General | - | - |
| (v) Of which are on balance sheet repos with CHT | - | - |
| (vi) Of which are other repo transactions with organizations of the federal government | - | - |
| (vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP) | - | - |
| (h) Deferred income | 1,973 | 3,277 |
| (i) Derivative related amounts | - | 48,400 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 8,473,873 | 10,387,179 |
| (k) Other | 11,618 | 28,355 |
| 7. Subordinated debt | - | - |
| 8. Shareholders' equity | | |
| (a) Preferred shares | - | - |
| (b) Common shares | - | - |
| (c) Contributed surplus | - | - |
| (d) Retained earnings | - | - |
| (e) Non-controlling interests | - | - |
| (f) Accumulated Other Comprehensive Income (Loss) | - | (24,230) |
| Total liabilities and shareholders' equity | 11,185,814 | 21,985,026 |

Citibank, N.A.
Consolidated Monthly Balance Sheet
As at February 29, 2024
(in thousands of dollars)

| Section I - Assets | Foreign Currency | Total Currency |
|--|---------------------|-------------------|
| 1. Cash and cash equivalent | | |
| (a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit | - | 8,731,753 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 70,075 | 71,040 |
| 2. Securities | | |
| (a) Securities issued or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable | | |
| (i) Treasury Bills and other short term paper | - | 2,161,188 |
| (ii) Other securities | - | 1,512,683 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | - |
| (ii) Shares | - | - |
| 3. Loans | | |
| (a) Non-Mortgage Loans, less allowance for expected credit losses | | |
| (i) Call and other short loans to investment dealers and brokers, secured | - | - |
| (ii) To regulated financial institutions | - | 2,343 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-business purposes | - | - |
| Of (A) Secured by residential property | - | - |
| (i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by residential real property, of which is securitized | - | - |
| which: (B) Secured by other than residential property | - | - |
| (i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by non-residential real property, of which is securitized | - | - |
| (iii) Secured by other than real property | - | - |
| (iv) Secured by other than real property, of which is securitized | - | - |
| or which: (C) Not secured | - | - |
| i) Not secured | - | - |
| ii) Not secured of which is securitized | - | - |
| (vii) Reverse repurchase agreements | - | - |
| (viii) To individuals and others for business purposes | 832,463 | 3,294,350 |
| Of (A) Secured by residential property | - | - |
| (i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by residential real property, of which is securitized | - | - |
| which: (B) Secured by other than residential property | 599,616 | 1,257,537 |
| (i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by non-residential real property, of which is securitized | - | - |
| (iii) Secured by other than real property | - | - |
| (iv) Secured by other than real property, of which is securitized | - | - |
| or which: (C) Not secured | - | - |
| i) Not secured | - | - |
| ii) Not secured of which is securitized | - | - |
| (b) Mortgages, less allowance for expected credit losses | | |
| (i) Residential | | |
| (A) Insured | - | - |
| (B) Of which: NHA MBS pooled and unsold | - | - |
| (C) Uninsured | - | - |
| (D) Reverse Mortgages | - | - |
| (ii) Non-residential | - | - |
| 4. Customers' liability under acceptances, less allowance for expected credit losses | 58,192 | 58,192 |
| 5. Land, buildings, and equipment, less accumulated depreciation | - | - |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 19,194 | 57,767 |
| (c) Prepaid and deferred charges | - | - |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | - | - |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 11,186 |
| (g) Derivatives related amounts | - | 10,403 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 2,811,771 | 6,941,061 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 12,661 | 157,410 |
| Total Assets | 3,804,356 | 23,009,376 |

| Section II - Liabilities | Foreign Currency | Total |
|---|-----------------------------|-------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 45,332 | 162,587 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 2,123,623 | 10,796,789 |
| 2. Fixed-term deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | - | 300,000 |
| (d) Individuals | | |
| (i) Tax-sheltered | - | - |
| (ii) Other | - | - |
| (e) Others | 43,363 | 88,073 |
| 3. Cheques and other items in transit | | |
| 4. Advances from the Bank of Canada | | |
| 5. Acceptances | 58,214 | 58,214 |
| 6. Other liabilities | | |
| (a) Liabilities of subsidiaries, other than deposits | | |
| (i) Call and other short loans payable | - | - |
| (ii) Other | - | - |
| (b) Insurance-related liabilities | | |
| (c) Accrued interest | 6,572 | 29,308 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | (2,655) |
| (ii) Deferred | - | - |
| (f) Obligations related to borrowed securities | - | - |
| (g) Obligations related to assets sold under repurchase agreements | | |
| (i) Of which obligations are to the Bank of Canada or other organizations of the federal government | - | 116,158 |
| (ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty | - | - |
| (iii) Of which are overnight and term repos with the Bank of Canada | - | - |
| (iv) Of which are repos with the Receiver General | - | - |
| (v) Of which are on balance sheet repos with CHT | - | - |
| (vi) Of which are other repo transactions with organizations of the federal government | - | - |
| (vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP) | - | - |
| (h) Deferred income | 1,835 | 3,079 |
| (i) Derivative related amounts | - | 73 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 9,313,568 | 11,452,906 |
| (k) Other | 11,633 | 30,783 |
| 7. Subordinated debt | | |
| 8. Shareholders' equity | | |
| (a) Preferred shares | - | - |
| (b) Common shares | - | - |
| (c) Contributed surplus | - | - |
| (d) Retained earnings | - | - |
| (e) Non-controlling interests | - | - |
| (f) Accumulated Other Comprehensive Income (Loss) | - | (25,939) |
| Total liabilities and shareholders' equity | 11,604,140 | 23,009,376 |

Citibank, N.A.
Consolidated Monthly Balance Sheet
As at March 31, 2024
(in thousands of dollars)

| Section I - Assets | Foreign Currency | Total Currency |
|--|---------------------|-------------------|
| 1. Cash and cash equivalent | | |
| (a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit | - | 8,874,209 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 45,910 | 676,216 |
| 2. Securities | | |
| (a) Securities issued or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable | | |
| (i) Treasury Bills and other short term paper | - | 2,090,980 |
| (ii) Other securities | - | 1,879,885 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | - |
| (ii) Shares | - | - |
| 3. Loans | | |
| (a) Non-Mortgage Loans, less allowance for expected credit losses | | |
| (i) Call and other short loans to investment dealers and brokers, secured | - | - |
| (ii) To regulated financial institutions | - | 1,872 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-business purposes | - | - |
| Of (A) Secured by residential property | - | - |
| (i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by residential real property, of which is securitized | - | - |
| which: (B) Secured by other than residential property | - | - |
| (i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by non-residential real property, of which is securitized | - | - |
| (iii) Secured by other than real property | - | - |
| (iv) Secured by other than real property, of which is securitized | - | - |
| or which: (C) Not secured | - | - |
| i) Not secured | - | - |
| ii) Not secured of which is securitized | - | - |
| (vii) Reverse repurchase agreements | - | - |
| (viii) To individuals and others for business purposes | 694,172 | 3,231,158 |
| Of (A) Secured by residential property | - | - |
| (i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by residential real property, of which is securitized | - | - |
| which: (B) Secured by other than residential property | 554,835 | 1,219,286 |
| (i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by non-residential real property, of which is securitized | - | - |
| (iii) Secured by other than real property | - | - |
| (iv) Secured by other than real property, of which is securitized | - | - |
| or which: (C) Not secured | - | - |
| i) Not secured | - | - |
| ii) Not secured of which is securitized | - | - |
| (b) Mortgages, less allowance for expected credit losses | | |
| (i) Residential | | |
| (A) Insured | - | - |
| (B) Of which: NHA MBS pooled and unsold | - | - |
| (C) Uninsured | - | - |
| (D) Reverse Mortgages | - | - |
| (ii) Non-residential | - | - |
| 4. Customers' liability under acceptances, less allowance for expected credit losses | 58,060 | 58,060 |
| 5. Land, buildings, and equipment, less accumulated depreciation | - | - |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 17,767 | 49,466 |
| (c) Prepaid and deferred charges | - | 36 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | - | - |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 11,606 |
| (g) Derivatives related amounts | - | 2,127 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 2,919,958 | 7,540,193 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 1,959 | 50,104 |
| Total Assets | 3,737,826 | 24,465,912 |

| Section II - Liabilities | Foreign Currency | Total |
|---|-----------------------------|-------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 182 | 934,948 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 2,982,176 | 11,408,916 |
| 2. Fixed-term deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | - | 300,000 |
| (d) Individuals | | |
| (i) Tax-sheltered | - | - |
| (ii) Other | - | - |
| (e) Others | 52,777 | 133,981 |
| 3. Cheques and other items in transit | - | - |
| 4. Advances from the Bank of Canada | - | - |
| 5. Acceptances | 58,081 | 58,081 |
| 6. Other liabilities | | |
| (a) Liabilities of subsidiaries, other than deposits | | |
| (i) Call and other short loans payable | - | - |
| (ii) Other | - | - |
| (b) Insurance-related liabilities | - | - |
| (c) Accrued interest | 7,706 | 30,618 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | (4,539) |
| (ii) Deferred | - | - |
| (f) Obligations related to borrowed securities | - | - |
| (g) Obligations related to assets sold under repurchase agreements | | |
| (i) Of which obligations are to the Bank of Canada or other organizations of the federal government | - | 18,610 |
| (ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty | - | - |
| (iii) Of which are overnight and term repos with the Bank of Canada | - | - |
| (iv) Of which are repos with the Receiver General | - | - |
| (v) Of which are on balance sheet repos with CHT | - | - |
| (vi) Of which are other repo transactions with organizations of the federal government | - | - |
| (vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP) | - | - |
| (h) Deferred income | 1,682 | 2,834 |
| (i) Derivative related amounts | - | 8,700 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 8,601,471 | 11,390,816 |
| (k) Other | 13,096 | 206,652 |
| 7. Subordinated debt | - | - |
| 8. Shareholders' equity | | |
| (a) Preferred shares | - | - |
| (b) Common shares | - | - |
| (c) Contributed surplus | - | - |
| (d) Retained earnings | - | - |
| (e) Non-controlling interests | - | - |
| (f) Accumulated Other Comprehensive Income (Loss) | - | (23,705) |
| Total liabilities and shareholders' equity | 11,717,171 | 24,465,912 |

Citibank, N.A.
Consolidated Monthly Balance Sheet
As at April 30, 2024
(in thousands of dollars)

| Section I - Assets | Foreign Currency | Total Currency |
|--|---------------------|-------------------|
| 1. Cash and cash equivalent | | |
| (a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit | - | 7,619,263 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 24,573 | 50,950 |
| 2. Securities | | |
| (a) Securities issued or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable | | |
| (i) Treasury Bills and other short term paper | - | 2,808,446 |
| (ii) Other securities | - | 1,857,762 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | 839 |
| (ii) Shares | - | - |
| 3. Loans | | |
| (a) Non-Mortgage Loans, less allowance for expected credit losses | | |
| (i) Call and other short loans to investment dealers and brokers, secured | - | - |
| (ii) To regulated financial institutions | - | 869 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-business purposes | - | - |
| Of (A) Secured by residential property | - | - |
| (i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by residential real property, of which is securitized | - | - |
| which: (B) Secured by other than residential property | - | - |
| (i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by non-residential real property, of which is securitized | - | - |
| (iii) Secured by other than real property | - | - |
| (iv) Secured by other than real property, of which is securitized | - | - |
| or which: (C) Not secured | - | - |
| i) Not secured | - | - |
| ii) Not secured of which is securitized | - | - |
| (vii) Reverse repurchase agreements | - | 52,974 |
| (viii) To individuals and others for business purposes | 917,298 | 3,483,063 |
| Of (A) Secured by residential property | - | - |
| (i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by residential real property, of which is securitized | - | - |
| which: (B) Secured by other than residential property | 574,302 | 1,224,206 |
| (i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by non-residential real property, of which is securitized | - | - |
| (iii) Secured by other than real property | - | - |
| (iv) Secured by other than real property, of which is securitized | - | - |
| or which: (C) Not secured | - | - |
| i) Not secured | - | - |
| ii) Not secured of which is securitized | - | - |
| (b) Mortgages, less allowance for expected credit losses | | |
| (i) Residential | | |
| (A) Insured | - | - |
| (B) Of which: NHA MBS pooled and unsold | - | - |
| (C) Uninsured | - | - |
| (D) Reverse Mortgages | - | - |
| (ii) Non-residential | - | - |
| 4. Customers' liability under acceptances, less allowance for expected credit losses | 58,942 | 58,942 |
| 5. Land, buildings, and equipment, less accumulated depreciation | - | - |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 14,922 | 50,281 |
| (c) Prepaid and deferred charges | - | 352 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | - | - |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 9,981 |
| (g) Derivatives related amounts | - | 4,895 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 3,029,391 | 7,488,060 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 1,681 | 95,248 |
| Total Assets | 4,046,807 | 23,581,925 |

| Section II - Liabilities | Foreign Currency | Total |
|---|-----------------------------|-------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 187 | 104,765 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 2,647,364 | 11,097,103 |
| 2. Fixed-term deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | - | 15,000 |
| (d) Individuals | | |
| (i) Tax-sheltered | - | - |
| (ii) Other | - | - |
| (e) Others | 68,693 | 170,013 |
| 3. Cheques and other items in transit | | |
| 4. Advances from the Bank of Canada | | |
| 5. Acceptances | 58,965 | 58,965 |
| 6. Other liabilities | | |
| (a) Liabilities of subsidiaries, other than deposits | | |
| (i) Call and other short loans payable | - | - |
| (ii) Other | - | - |
| (b) Insurance-related liabilities | | |
| (c) Accrued interest | 8,822 | 32,619 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | (6,956) |
| (ii) Deferred | - | - |
| (f) Obligations related to borrowed securities | - | - |
| (g) Obligations related to assets sold under repurchase agreements | | |
| (i) Of which obligations are to the Bank of Canada or other organizations of the federal government | - | 52,477 |
| (ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty | - | - |
| (iii) Of which are overnight and term repos with the Bank of Canada | - | - |
| (iv) Of which are repos with the Receiver General | - | - |
| (v) Of which are on balance sheet repos with CHT | - | - |
| (vi) Of which are other repo transactions with organizations of the federal government | - | - |
| (vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP) | - | - |
| (h) Deferred income | 1,732 | 2,776 |
| (i) Derivative related amounts | - | 1,532 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 8,912,449 | 11,957,110 |
| (k) Other | 10,992 | 125,517 |
| 7. Subordinated debt | | |
| 8. Shareholders' equity | | |
| (a) Preferred shares | - | - |
| (b) Common shares | - | - |
| (c) Contributed surplus | - | - |
| (d) Retained earnings | - | - |
| (e) Non-controlling interests | - | - |
| (f) Accumulated Other Comprehensive Income (Loss) | - | (28,996) |
| Total liabilities and shareholders' equity | 11,709,204 | 23,581,925 |

Citibank, N.A.
Consolidated Monthly Balance Sheet
As at May 31, 2024
(in thousands of dollars)

| Section I - Assets | Foreign Currency | Total Currency |
|--|---------------------|-------------------|
| 1. Cash and cash equivalent | | |
| (a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit | - | 9,395,923 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 36,856 | 238,004 |
| 2. Securities | | |
| (a) Securities issued or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable | | |
| (i) Treasury Bills and other short term paper | - | 2,425,921 |
| (ii) Other securities | - | 2,174,448 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | - |
| (ii) Shares | - | - |
| 3. Loans | | |
| (a) Non-Mortgage Loans, less allowance for expected credit losses | | |
| (i) Call and other short loans to investment dealers and brokers, secured | - | - |
| (ii) To regulated financial institutions | - | 24,272 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-business purposes | - | - |
| Of (A) Secured by residential property | - | - |
| (i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by residential real property, of which is securitized | - | - |
| which: (B) Secured by other than residential property | - | - |
| (i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by non-residential real property, of which is securitized | - | - |
| (iii) Secured by other than real property | - | - |
| (iv) Secured by other than real property, of which is securitized | - | - |
| or which: (C) Not secured | - | - |
| i) Not secured | - | - |
| ii) Not secured of which is securitized | - | - |
| (vii) Reverse repurchase agreements | - | - |
| (viii) To individuals and others for business purposes | 805,622 | 3,410,500 |
| Of (A) Secured by residential property | - | - |
| (i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by residential real property, of which is securitized | - | - |
| which: (B) Secured by other than residential property | 663,808 | 1,314,242 |
| (i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by non-residential real property, of which is securitized | - | - |
| (iii) Secured by other than real property | - | - |
| (iv) Secured by other than real property, of which is securitized | - | - |
| or which: (C) Not secured | - | - |
| i) Not secured | - | - |
| ii) Not secured of which is securitized | - | - |
| (b) Mortgages, less allowance for expected credit losses | | |
| (i) Residential | | |
| (A) Insured | - | - |
| (B) Of which: NHA MBS pooled and unsold | - | - |
| (C) Uninsured | - | - |
| (D) Reverse Mortgages | - | - |
| (ii) Non-residential | - | - |
| 4. Customers' liability under acceptances, less allowance for expected credit losses | - | - |
| 5. Land, buildings, and equipment, less accumulated depreciation | - | - |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 13,243 | 60,148 |
| (c) Prepaid and deferred charges | - | 12 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | - | - |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 8,855 |
| (g) Derivatives related amounts | - | 1,028 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 2,932,284 | 7,057,355 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 631 | 86,197 |
| Total Assets | 3,788,636 | 24,882,663 |

| Section II - Liabilities | Foreign Currency | Total |
|---|-----------------------------|-------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 186 | 61,588 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 2,338,284 | 11,570,148 |
| 2. Fixed-term deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | - | 300,000 |
| (d) Individuals | | |
| (i) Tax-sheltered | - | - |
| (ii) Other | - | - |
| (e) Others | 94,194 | 200,460 |
| 3. Cheques and other items in transit | - | - |
| 4. Advances from the Bank of Canada | - | - |
| 5. Acceptances | - | - |
| 6. Other liabilities | | |
| (a) Liabilities of subsidiaries, other than deposits | | |
| (i) Call and other short loans payable | - | - |
| (ii) Other | - | - |
| (b) Insurance-related liabilities | | |
| (c) Accrued interest | 9,426 | 37,677 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | (4,880) |
| (ii) Deferred | - | - |
| (f) Obligations related to borrowed securities | - | - |
| (g) Obligations related to assets sold under repurchase agreements | | |
| (i) Of which obligations are to the Bank of Canada or other organizations of the federal government | - | - |
| (ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty | - | - |
| (iii) Of which are overnight and term repos with the Bank of Canada | - | - |
| (iv) Of which are repos with the Receiver General | - | - |
| (v) Of which are on balance sheet repos with CHT | - | - |
| (vi) Of which are other repo transactions with organizations of the federal government | - | - |
| (vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP) | - | - |
| (h) Deferred income | 1,805 | 2,648 |
| (i) Derivative related amounts | - | 14,393 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 9,208,959 | 12,677,607 |
| (k) Other | 12,030 | 46,285 |
| 7. Subordinated debt | - | - |
| 8. Shareholders' equity | | |
| (a) Preferred shares | - | - |
| (b) Common shares | - | - |
| (c) Contributed surplus | - | - |
| (d) Retained earnings | - | - |
| (e) Non-controlling interests | - | - |
| (f) Accumulated Other Comprehensive Income (Loss) | - | (23,263) |
| Total liabilities and shareholders' equity | 11,664,884 | 24,882,663 |

Citibank, N.A.
Consolidated Monthly Balance Sheet
As at June 30, 2024
(in thousands of dollars)

| Section I - Assets | Foreign Currency | Total Currency |
|--|---------------------|-------------------|
| 1. Cash and cash equivalent | | |
| (a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit | - | 10,971,575 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 1,160 | 153,319 |
| 2. Securities | | |
| (a) Securities issued or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable | | |
| (i) Treasury Bills and other short term paper | - | 1,944,586 |
| (ii) Other securities | - | 2,354,091 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | - |
| (ii) Shares | - | - |
| 3. Loans | | |
| (a) Non-Mortgage Loans, less allowance for expected credit losses | | |
| (i) Call and other short loans to investment dealers and brokers, secured | - | - |
| (ii) To regulated financial institutions | - | 10,536 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-business purposes | - | - |
| Of (A) Secured by residential property | - | - |
| (i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by residential real property, of which is securitized | - | - |
| which: (B) Secured by other than residential property | - | - |
| (i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by non-residential real property, of which is securitized | - | - |
| (iii) Secured by other than real property | - | - |
| (iv) Secured by other than real property, of which is securitized | - | - |
| or which: (C) Not secured | - | - |
| i) Not secured | - | - |
| ii) Not secured of which is securitized | - | - |
| (vii) Reverse repurchase agreements | - | - |
| (viii) To individuals and others for business purposes | 665,503 | 3,339,022 |
| Of (A) Secured by residential property | - | - |
| (i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by residential real property, of which is securitized | - | - |
| which: (B) Secured by other than residential property | 382,440 | 729,880 |
| (i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by non-residential real property, of which is securitized | - | - |
| (iii) Secured by other than real property | - | - |
| (iv) Secured by other than real property, of which is securitized | - | - |
| or which: (C) Not secured | - | - |
| i) Not secured | - | - |
| ii) Not secured of which is securitized | - | - |
| (b) Mortgages, less allowance for expected credit losses | | |
| (i) Residential | | |
| (A) Insured | - | - |
| (B) Of which: NHA MBS pooled and unsold | - | - |
| (C) Uninsured | - | - |
| (D) Reverse Mortgages | - | - |
| (ii) Non-residential | - | - |
| 4. Customers' liability under acceptances, less allowance for expected credit losses | - | - |
| 5. Land, buildings, and equipment, less accumulated depreciation | - | - |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 13,334 | 38,327 |
| (c) Prepaid and deferred charges | - | 73 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | - | - |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 8,551 |
| (g) Derivatives related amounts | - | 3,096 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 3,112,052 | 7,361,915 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 1,490 | 149,440 |
| Total Assets | 3,793,539 | 26,334,531 |

| Section II - Liabilities | Foreign Currency | Total |
|---|-----------------------------|-------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 4 | 79,730 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 2,240,750 | 12,070,659 |
| 2. Fixed-term deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | - | 200,000 |
| (d) Individuals | | |
| (i) Tax-sheltered | - | - |
| (ii) Other | - | - |
| (e) Others | 94,690 | 241,786 |
| 3. Cheques and other items in transit | - | - |
| 4. Advances from the Bank of Canada | - | - |
| 5. Acceptances | - | - |
| 6. Other liabilities | | |
| (a) Liabilities of subsidiaries, other than deposits | | |
| (i) Call and other short loans payable | - | - |
| (ii) Other | - | - |
| (b) Insurance-related liabilities | - | - |
| (c) Accrued interest | 8,305 | 35,755 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | (2,498) |
| (ii) Deferred | - | - |
| (f) Obligations related to borrowed securities | - | - |
| (g) Obligations related to assets sold under repurchase agreements | | |
| (i) Of which obligations are to the Bank of Canada or other organizations of the federal government | - | - |
| (ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty | - | - |
| (iii) Of which are overnight and term repos with the Bank of Canada | - | - |
| (iv) Of which are repos with the Receiver General | - | - |
| (v) Of which are on balance sheet repos with CHT | - | - |
| (vi) Of which are other repo transactions with organizations of the federal government | - | - |
| (vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP) | - | - |
| (h) Deferred income | 2,286 | 3,218 |
| (i) Derivative related amounts | - | 6,889 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 9,765,781 | 13,684,582 |
| (k) Other | 11,828 | 32,030 |
| 7. Subordinated debt | - | - |
| 8. Shareholders' equity | | |
| (a) Preferred shares | - | - |
| (b) Common shares | - | - |
| (c) Contributed surplus | - | - |
| (d) Retained earnings | - | - |
| (e) Non-controlling interests | - | - |
| (f) Accumulated Other Comprehensive Income (Loss) | - | (17,620) |
| Total liabilities and shareholders' equity | 12,123,644 | 26,334,531 |

Citibank, N.A.
Consolidated Monthly Balance Sheet
As at July 31, 2024
(in thousands of dollars)

| Section I - Assets | Foreign Currency | Total Currency |
|--|------------------|-------------------|
| 1. Cash and cash equivalent | | |
| (a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit | - | 8,406,643 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 43,792 | 44,500 |
| 2. Securities | | |
| (a) Securities issued or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable | | |
| (i) Treasury Bills and other short term paper | - | 2,731,120 |
| (ii) Other securities | - | 2,385,572 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | - |
| (ii) Shares | - | - |
| 3. Loans | | |
| (a) Non-Mortgage Loans, less allowance for expected credit losses | | |
| (i) Call and other short loans to investment dealers and brokers, secured | - | - |
| (ii) To regulated financial institutions | - | 56,142 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-business purposes | - | - |
| Of (A) Secured by residential property | - | - |
| (i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by residential real property, of which is securitized | - | - |
| which: (B) Secured by other than residential property | - | - |
| (i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by non-residential real property, of which is securitized | - | - |
| (iii) Secured by other than real property | - | - |
| (iv) Secured by other than real property, of which is securitized | - | - |
| or which: (C) Not secured | - | - |
| i) Not secured | - | - |
| ii) Not secured of which is securitized | - | - |
| (vii) Reverse repurchase agreements | - | 1,300,393 |
| (viii) To individuals and others for business purposes | 746,793 | 3,277,786 |
| Of (A) Secured by residential property | - | - |
| (i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by residential real property, of which is securitized | - | - |
| which: (B) Secured by other than residential property | 420,949 | 770,573 |
| (i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by non-residential real property, of which is securitized | - | - |
| (iii) Secured by other than real property | - | - |
| (iv) Secured by other than real property, of which is securitized | - | - |
| or which: (C) Not secured | - | - |
| i) Not secured | - | - |
| ii) Not secured of which is securitized | - | - |
| (b) Mortgages, less allowance for expected credit losses | | |
| (i) Residential | | |
| (A) Insured | - | - |
| (B) Of which: NHA MBS pooled and unsold | - | - |
| (C) Uninsured | - | - |
| (D) Reverse Mortgages | - | - |
| (ii) Non-residential | - | - |
| 4. Customers' liability under acceptances, less allowance for expected credit losses | - | - |
| 5. Land, buildings, and equipment, less accumulated depreciation | - | - |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 11,476 | 43,609 |
| (c) Prepaid and deferred charges | - | - |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | - | - |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 7,961 |
| (g) Derivatives related amounts | - | 16,654 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 2,846,195 | 6,230,735 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 3,251 | 161,485 |
| Total Assets | 3,651,507 | 24,662,600 |

| Section II - Liabilities | Foreign Currency | Total |
|---|-----------------------------|-------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 31,992 | 165,625 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 2,804,348 | 12,297,185 |
| 2. Fixed-term deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | - | - |
| (d) Individuals | | |
| (i) Tax-sheltered | - | - |
| (ii) Other | - | - |
| (e) Others | 117,700 | 276,724 |
| 3. Cheques and other items in transit | - | - |
| 4. Advances from the Bank of Canada | - | - |
| 5. Acceptances | - | - |
| 6. Other liabilities | | |
| (a) Liabilities of subsidiaries, other than deposits | | |
| (i) Call and other short loans payable | - | - |
| (ii) Other | - | - |
| (b) Insurance-related liabilities | - | - |
| (c) Accrued interest | 8,312 | 36,638 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 3,329 |
| (ii) Deferred | - | - |
| (f) Obligations related to borrowed securities | - | - |
| (g) Obligations related to assets sold under repurchase agreements | | |
| (i) Of which obligations are to the Bank of Canada or other organizations of the federal government | - | - |
| (ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty | - | - |
| (iii) Of which are overnight and term repos with the Bank of Canada | - | - |
| (iv) Of which are repos with the Receiver General | - | - |
| (v) Of which are on balance sheet repos with CHT | - | - |
| (vi) Of which are other repo transactions with organizations of the federal government | - | - |
| (vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP) | - | - |
| (h) Deferred income | 2,018 | 2,929 |
| (i) Derivative related amounts | - | 3,351 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 7,503,371 | 11,856,300 |
| (k) Other | 10,143 | 28,305 |
| 7. Subordinated debt | - | - |
| 8. Shareholders' equity | | |
| (a) Preferred shares | - | - |
| (b) Common shares | - | - |
| (c) Contributed surplus | - | - |
| (d) Retained earnings | - | - |
| (e) Non-controlling interests | - | - |
| (f) Accumulated Other Comprehensive Income (Loss) | - | (7,786) |
| Total liabilities and shareholders' equity | 10,477,884 | 24,662,600 |

Citibank, N.A.
Consolidated Monthly Balance Sheet
As at August 31, 2024
(in thousands of dollars)

| Section I - Assets | Foreign Currency | Total Currency |
|--|------------------|-------------------|
| 1. Cash and cash equivalent | | |
| (a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit | - | 9,456,588 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 52,276 | 195,276 |
| 2. Securities | | |
| (a) Securities issued or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable | | |
| (i) Treasury Bills and other short term paper | - | 2,298,999 |
| (ii) Other securities | - | 1,978,519 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | - |
| (ii) Shares | - | - |
| 3. Loans | | |
| (a) Non-Mortgage Loans, less allowance for expected credit losses | | |
| (i) Call and other short loans to investment dealers and brokers, secured | - | - |
| (ii) To regulated financial institutions | - | 37,132 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-business purposes | - | - |
| Of (A) Secured by residential property | - | - |
| (i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by residential real property, of which is securitized | - | - |
| which: (B) Secured by other than residential property | - | - |
| (i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by non-residential real property, of which is securitized | - | - |
| (iii) Secured by other than real property | - | - |
| (iv) Secured by other than real property, of which is securitized | - | - |
| or which: (C) Not secured | - | - |
| i) Not secured | - | - |
| ii) Not secured of which is securitized | - | - |
| (vii) Reverse repurchase agreements | - | 1,999,882 |
| (viii) To individuals and others for business purposes | 744,711 | 3,103,373 |
| Of (A) Secured by residential property | - | - |
| (i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by residential real property, of which is securitized | - | - |
| which: (B) Secured by other than residential property | 396,109 | 719,716 |
| (i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by non-residential real property, of which is securitized | - | - |
| (iii) Secured by other than real property | - | - |
| (iv) Secured by other than real property, of which is securitized | - | - |
| or which: (C) Not secured | - | - |
| i) Not secured | - | - |
| ii) Not secured of which is securitized | - | - |
| (b) Mortgages, less allowance for expected credit losses | | |
| (i) Residential | | |
| (A) Insured | - | - |
| (B) Of which: NHA MBS pooled and unsold | - | - |
| (C) Uninsured | - | - |
| (D) Reverse Mortgages | - | - |
| (ii) Non-residential | - | - |
| 4. Customers' liability under acceptances, less allowance for expected credit losses | 60,256 | 60,256 |
| 5. Land, buildings, and equipment, less accumulated depreciation | - | - |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 9,031 | 47,842 |
| (c) Prepaid and deferred charges | - | 35 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | - | - |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 7,310 |
| (g) Derivatives related amounts | - | 1,884 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 2,761,796 | 6,721,560 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 4,444 | 89,458 |
| Total Assets | 3,632,514 | 25,998,114 |

| Section II - Liabilities | Foreign Currency | Total |
|---|-----------------------------|-------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 7 | 84,298 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 3,058,735 | 12,203,293 |
| 2. Fixed-term deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | - | 400,000 |
| (d) Individuals | | |
| (i) Tax-sheltered | - | - |
| (ii) Other | - | - |
| (e) Others | 121,227 | 354,950 |
| 3. Cheques and other items in transit | - | - |
| 4. Advances from the Bank of Canada | - | - |
| 5. Acceptances | 60,306 | 60,306 |
| 6. Other liabilities | | |
| (a) Liabilities of subsidiaries, other than deposits | | |
| (i) Call and other short loans payable | - | - |
| (ii) Other | - | - |
| (b) Insurance-related liabilities | | |
| (c) Accrued interest | 9,803 | 35,860 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 4,805 |
| (ii) Deferred | - | - |
| (f) Obligations related to borrowed securities | - | - |
| (g) Obligations related to assets sold under repurchase agreements | | |
| (i) Of which obligations are to the Bank of Canada or other organizations of the federal government | - | - |
| (ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty | - | - |
| (iii) Of which are overnight and term repos with the Bank of Canada | - | - |
| (iv) Of which are repos with the Receiver General | - | - |
| (v) Of which are on balance sheet repos with CHT | - | - |
| (vi) Of which are other repo transactions with organizations of the federal government | - | - |
| (vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP) | - | - |
| (h) Deferred income | 2,425 | 3,354 |
| (i) Derivative related amounts | - | 79,147 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 8,159,535 | 12,723,040 |
| (k) Other | 10,893 | 58,140 |
| 7. Subordinated debt | - | - |
| 8. Shareholders' equity | | |
| (a) Preferred shares | - | - |
| (b) Common shares | - | - |
| (c) Contributed surplus | - | - |
| (d) Retained earnings | - | - |
| (e) Non-controlling interests | - | - |
| (f) Accumulated Other Comprehensive Income (Loss) | - | (9,079) |
| Total liabilities and shareholders' equity | 11,422,931 | 25,998,114 |

Citibank, N.A.
Consolidated Monthly Balance Sheet
As at September 30, 2024
(in thousands of dollars)

| Section I - Assets | Foreign Currency | Total Currency |
|--|---------------------|-------------------|
| 1. Cash and cash equivalent | | |
| (a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit | - | 9,888,869 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | - | 164 |
| 2. Securities | | |
| (a) Securities issued or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable | | |
| (i) Treasury Bills and other short term paper | - | 3,501,645 |
| (ii) Other securities | - | 1,562,392 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | - |
| (ii) Shares | - | - |
| 3. Loans | | |
| (a) Non-Mortgage Loans, less allowance for expected credit losses | | |
| (i) Call and other short loans to investment dealers and brokers, secured | - | - |
| (ii) To regulated financial institutions | - | 32,529 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-business purposes | - | - |
| Of (A) Secured by residential property | - | - |
| (i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by residential real property, of which is securitized | - | - |
| which: (B) Secured by other than residential property | - | - |
| (i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by non-residential real property, of which is securitized | - | - |
| (iii) Secured by other than real property | - | - |
| (iv) Secured by other than real property, of which is securitized | - | - |
| or which: (C) Not secured | - | - |
| i) Not secured | - | - |
| ii) Not secured of which is securitized | - | - |
| (vii) Reverse repurchase agreements | - | 250,022 |
| (viii) To individuals and others for business purposes | 705,662 | 3,209,451 |
| Of (A) Secured by residential property | - | - |
| (i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by residential real property, of which is securitized | - | - |
| which: (B) Secured by other than residential property | 362,446 | 701,856 |
| (i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by non-residential real property, of which is securitized | - | - |
| (iii) Secured by other than real property | - | - |
| (iv) Secured by other than real property, of which is securitized | - | - |
| or which: (C) Not secured | - | - |
| i) Not secured | - | - |
| ii) Not secured of which is securitized | - | - |
| (b) Mortgages, less allowance for expected credit losses | | |
| (i) Residential | | |
| (A) Insured | - | - |
| (B) Of which: NHA MBS pooled and unsold | - | - |
| (C) Uninsured | - | - |
| (D) Reverse Mortgages | - | - |
| (ii) Non-residential | - | - |
| 4. Customers' liability under acceptances, less allowance for expected credit losses | 60,399 | 60,399 |
| 5. Land, buildings, and equipment, less accumulated depreciation | - | - |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 8,287 | 42,613 |
| (c) Prepaid and deferred charges | - | - |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | - | - |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 8,086 |
| (g) Derivatives related amounts | - | 1,131 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 3,470,833 | 7,097,164 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 6,019 | 80,026 |
| Total Assets | 4,251,200 | 25,734,491 |

| Section II - Liabilities | Foreign Currency | Total |
|---|-----------------------------|-------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 24,445 | 140,742 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 2,686,579 | 12,363,148 |
| 2. Fixed-term deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | - | - |
| (d) Individuals | | |
| (i) Tax-sheltered | - | - |
| (ii) Other | - | - |
| (e) Others | 98,144 | 307,428 |
| 3. Cheques and other items in transit | | |
| 4. Advances from the Bank of Canada | | |
| 5. Acceptances | 60,449 | 60,449 |
| 6. Other liabilities | | |
| (a) Liabilities of subsidiaries, other than deposits | | |
| (i) Call and other short loans payable | - | - |
| (ii) Other | - | - |
| (b) Insurance-related liabilities | | |
| (c) Accrued interest | 8,225 | 31,357 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 7,173 |
| (ii) Deferred | - | - |
| (f) Obligations related to borrowed securities | - | - |
| (g) Obligations related to assets sold under repurchase agreements | | |
| (i) Of which obligations are to the Bank of Canada or other organizations of the federal government | - | - |
| (ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty | - | - |
| (iii) Of which are overnight and term repos with the Bank of Canada | - | - |
| (iv) Of which are repos with the Receiver General | - | - |
| (v) Of which are on balance sheet repos with CHT | - | - |
| (vi) Of which are other repo transactions with organizations of the federal government | - | - |
| (vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP) | - | - |
| (h) Deferred income | 2,662 | 3,556 |
| (i) Derivative related amounts | - | 23,179 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 8,592,739 | 12,563,283 |
| (k) Other | 11,174 | 240,143 |
| 7. Subordinated debt | | |
| 8. Shareholders' equity | | |
| (a) Preferred shares | - | - |
| (b) Common shares | - | - |
| (c) Contributed surplus | - | - |
| (d) Retained earnings | - | - |
| (e) Non-controlling interests | - | - |
| (f) Accumulated Other Comprehensive Income (Loss) | - | (5,967) |
| Total liabilities and shareholders' equity | 11,484,417 | 25,734,491 |

Citibank, N.A.
Consolidated Monthly Balance Sheet
As at October 31, 2024
(in thousands of dollars)

| Section I - Assets | Foreign Currency | Total Currency |
|--|---------------------|-------------------|
| 1. Cash and cash equivalent | | |
| (a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit | - | 9,892,489 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 30,646 | 906,716 |
| 2. Securities | | |
| (a) Securities issued or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable | | |
| (i) Treasury Bills and other short term paper | - | 3,969,005 |
| (ii) Other securities | - | 1,382,527 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | - |
| (ii) Shares | - | - |
| 3. Loans | | |
| (a) Non-Mortgage Loans, less allowance for expected credit losses | | |
| (i) Call and other short loans to investment dealers and brokers, secured | - | - |
| (ii) To regulated financial institutions | - | 10,121 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-business purposes | - | - |
| Of (A) Secured by residential property | - | - |
| (i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by residential real property, of which is securitized | - | - |
| which: (B) Secured by other than residential property | - | - |
| (i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by non-residential real property, of which is securitized | - | - |
| (iii) Secured by other than real property | - | - |
| (iv) Secured by other than real property, of which is securitized | - | - |
| or which: (C) Not secured | - | - |
| i) Not secured | - | - |
| ii) Not secured of which is securitized | - | - |
| (vii) Reverse repurchase agreements | - | 750,292 |
| (viii) To individuals and others for business purposes | 774,547 | 3,328,798 |
| Of (A) Secured by residential property | - | - |
| (i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by residential real property, of which is securitized | - | - |
| which: (B) Secured by other than residential property | 423,177 | 639,040 |
| (i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by non-residential real property, of which is securitized | - | - |
| (iii) Secured by other than real property | - | - |
| (iv) Secured by other than real property, of which is securitized | - | - |
| or which: (C) Not secured | - | - |
| i) Not secured | - | - |
| ii) Not secured of which is securitized | - | - |
| (b) Mortgages, less allowance for expected credit losses | | |
| (i) Residential | | |
| (A) Insured | - | - |
| (B) Of which: NHA MBS pooled and unsold | - | - |
| (C) Uninsured | - | - |
| (D) Reverse Mortgages | - | - |
| (ii) Non-residential | - | - |
| 4. Customers' liability under acceptances, less allowance for expected credit losses | 62,320 | 62,320 |
| 5. Land, buildings, and equipment, less accumulated depreciation | - | - |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 5,485 | 45,375 |
| (c) Prepaid and deferred charges | - | 84 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | - | - |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 9,098 |
| (g) Derivatives related amounts | - | 56,802 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 3,959,080 | 7,381,190 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 5,028 | 51,423 |
| Total Assets | 4,837,106 | 27,846,240 |

| Section II - Liabilities | Foreign Currency | Total |
|---|-----------------------------|-------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 88 | 80,399 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 2,646,161 | 12,981,197 |
| 2. Fixed-term deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | - | - |
| (d) Individuals | | |
| (i) Tax-sheltered | - | - |
| (ii) Other | - | - |
| (e) Others | 120,208 | 429,151 |
| 3. Cheques and other items in transit | - | - |
| 4. Advances from the Bank of Canada | - | - |
| 5. Acceptances | 62,373 | 62,373 |
| 6. Other liabilities | | |
| (a) Liabilities of subsidiaries, other than deposits | | |
| (i) Call and other short loans payable | - | - |
| (ii) Other | - | - |
| (b) Insurance-related liabilities | | |
| (c) Accrued interest | 7,742 | 32,080 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 8,929 |
| (ii) Deferred | - | - |
| (f) Obligations related to borrowed securities | - | - |
| (g) Obligations related to assets sold under repurchase agreements | | |
| (i) Of which obligations are to the Bank of Canada or other organizations of the federal government | - | - |
| (ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty | - | - |
| (iii) Of which are overnight and term repos with the Bank of Canada | - | - |
| (iv) Of which are repos with the Receiver General | - | - |
| (v) Of which are on balance sheet repos with CHT | - | - |
| (vi) Of which are other repo transactions with organizations of the federal government | - | - |
| (vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP) | - | - |
| (h) Deferred income | 4,029 | 5,400 |
| (i) Derivative related amounts | - | 170 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 9,588,293 | 14,226,159 |
| (k) Other | 11,157 | 27,900 |
| 7. Subordinated debt | - | - |
| 8. Shareholders' equity | | |
| (a) Preferred shares | - | - |
| (b) Common shares | - | - |
| (c) Contributed surplus | - | - |
| (d) Retained earnings | - | - |
| (e) Non-controlling interests | - | - |
| (f) Accumulated Other Comprehensive Income (Loss) | - | (7,518) |
| Total liabilities and shareholders' equity | 12,440,051 | 27,846,240 |

Citibank, N.A.
Consolidated Monthly Balance Sheet
As at November 30, 2024
(in thousands of dollars)

| Section I - Assets | Foreign Currency | Total Currency |
|--|------------------|-------------------|
| 1. Cash and cash equivalent | | |
| (a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit | - | 10,062,452 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 63,526 | 169,281 |
| 2. Securities | | |
| (a) Securities issued or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable | | |
| (i) Treasury Bills and other short term paper | - | 3,871,049 |
| (ii) Other securities | - | 1,432,995 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | - |
| (ii) Shares | - | - |
| 3. Loans | | |
| (a) Non-Mortgage Loans, less allowance for expected credit losses | | |
| (i) Call and other short loans to investment dealers and brokers, secured | - | - |
| (ii) To regulated financial institutions | - | 9,332 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-business purposes | - | - |
| Of (A) Secured by residential property | - | - |
| (i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by residential real property, of which is securitized | - | - |
| which: (B) Secured by other than residential property | - | - |
| (i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by non-residential real property, of which is securitized | - | - |
| (iii) Secured by other than real property | - | - |
| (iv) Secured by other than real property, of which is securitized | - | - |
| or which: (C) Not secured | - | - |
| i) Not secured | - | - |
| ii) Not secured of which is securitized | - | - |
| (vii) Reverse repurchase agreements | - | - |
| (viii) To individuals and others for business purposes | 883,163 | 3,359,340 |
| Of (A) Secured by residential property | - | - |
| (i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by residential real property, of which is securitized | - | - |
| which: (B) Secured by other than residential property | 534,136 | 759,226 |
| (i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by non-residential real property, of which is securitized | - | - |
| (iii) Secured by other than real property | - | - |
| (iv) Secured by other than real property, of which is securitized | - | - |
| or which: (C) Not secured | - | - |
| i) Not secured | - | - |
| ii) Not secured of which is securitized | - | - |
| (b) Mortgages, less allowance for expected credit losses | | |
| (i) Residential | | |
| (A) Insured | - | - |
| (B) Of which: NHA MBS pooled and unsold | - | - |
| (C) Uninsured | - | - |
| (D) Reverse Mortgages | - | - |
| (ii) Non-residential | - | - |
| 4. Customers' liability under acceptances, less allowance for expected credit losses | 62,638 | 62,638 |
| 5. Land, buildings, and equipment, less accumulated depreciation | - | - |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 6,225 | 45,079 |
| (c) Prepaid and deferred charges | - | 21 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | - | - |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 10,055 |
| (g) Derivatives related amounts | - | 30,432 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 3,308,686 | 6,995,738 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 87 | 30,060 |
| Total Assets | 4,324,325 | 26,078,472 |

| Section II - Liabilities | Foreign Currency | Total |
|---|-----------------------------|-------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 113 | 151,111 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 2,755,125 | 13,124,572 |
| 2. Fixed-term deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | - | 200,000 |
| (d) Individuals | | |
| (i) Tax-sheltered | - | - |
| (ii) Other | - | - |
| (e) Others | 125,090 | 267,261 |
| 3. Cheques and other items in transit | - | - |
| 4. Advances from the Bank of Canada | - | - |
| 5. Acceptances | 62,651 | 62,651 |
| 6. Other liabilities | | |
| (a) Liabilities of subsidiaries, other than deposits | | |
| (i) Call and other short loans payable | - | - |
| (ii) Other | - | - |
| (b) Insurance-related liabilities | | |
| (c) Accrued interest | 6,465 | 27,318 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 4,667 |
| (ii) Deferred | - | - |
| (f) Obligations related to borrowed securities | - | - |
| (g) Obligations related to assets sold under repurchase agreements | | |
| (i) Of which obligations are to the Bank of Canada or other organizations of the federal government | - | - |
| (ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty | - | - |
| (iii) Of which are overnight and term repos with the Bank of Canada | - | - |
| (iv) Of which are repos with the Receiver General | - | - |
| (v) Of which are on balance sheet repos with CHT | - | - |
| (vi) Of which are other repo transactions with organizations of the federal government | - | - |
| (vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP) | - | - |
| (h) Deferred income | 3,994 | 5,426 |
| (i) Derivative related amounts | - | 1,879 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 8,497,779 | 12,109,409 |
| (k) Other | 10,346 | 131,709 |
| 7. Subordinated debt | - | - |
| 8. Shareholders' equity | | |
| (a) Preferred shares | - | - |
| (b) Common shares | - | - |
| (c) Contributed surplus | - | - |
| (d) Retained earnings | - | - |
| (e) Non-controlling interests | - | - |
| (f) Accumulated Other Comprehensive Income (Loss) | - | (7,531) |
| Total liabilities and shareholders' equity | 11,461,563 | 26,078,472 |

Citibank, N.A.
Consolidated Monthly Balance Sheet
As at December 31, 2024
(in thousands of dollars)

| Section I - Assets | Foreign Currency | Total Currency |
|--|---------------------|-------------------|
| 1. Cash and cash equivalent | | |
| (a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit | - | 9,287,392 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 64,573 | 66,289 |
| 2. Securities | | |
| (a) Securities issued or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable | | |
| (i) Treasury Bills and other short term paper | - | 3,921,990 |
| (ii) Other securities | - | 1,595,609 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | - |
| (ii) Shares | - | - |
| 3. Loans | | |
| (a) Non-Mortgage Loans, less allowance for expected credit losses | | |
| (i) Call and other short loans to investment dealers and brokers, secured | - | - |
| (ii) To regulated financial institutions | - | 61,929 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-business purposes | - | - |
| Of (A) Secured by residential property | - | - |
| (i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by residential real property, of which is securitized | - | - |
| which: (B) Secured by other than residential property | - | - |
| (i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by non-residential real property, of which is securitized | - | - |
| (iii) Secured by other than real property | - | - |
| (iv) Secured by other than real property, of which is securitized | - | - |
| or which: (C) Not secured | - | - |
| i) Not secured | - | - |
| ii) Not secured of which is securitized | - | - |
| (vii) Reverse repurchase agreements | - | - |
| (viii) To individuals and others for business purposes | 830,404 | 3,100,850 |
| Of (A) Secured by residential property | - | - |
| (i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by residential real property, of which is securitized | - | - |
| which: (B) Secured by other than residential property | 471,719 | 693,399 |
| (i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by non-residential real property, of which is securitized | - | - |
| (iii) Secured by other than real property | - | - |
| (iv) Secured by other than real property, of which is securitized | - | - |
| or which: (C) Not secured | - | - |
| i) Not secured | - | - |
| ii) Not secured of which is securitized | - | - |
| (b) Mortgages, less allowance for expected credit losses | | |
| (i) Residential | | |
| (A) Insured | - | - |
| (B) Of which: NHA MBS pooled and unsold | - | - |
| (C) Uninsured | - | - |
| (D) Reverse Mortgages | - | - |
| (ii) Non-residential | - | - |
| 4. Customers' liability under acceptances, less allowance for expected credit losses | 64,340 | 64,340 |
| 5. Land, buildings, and equipment, less accumulated depreciation | - | - |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 6,773 | 41,484 |
| (c) Prepaid and deferred charges | - | 4 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | - | - |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 12,580 |
| (g) Derivatives related amounts | - | 154,495 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 1,217,192 | 4,001,093 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 588 | 139,790 |
| Total Assets | 2,183,870 | 22,447,845 |

| Section II - Liabilities | Foreign Currency | Total |
|---|-----------------------------|-------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 33,800 | 277,003 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 2,647,066 | 14,240,849 |
| 2. Fixed-term deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | - | - |
| (d) Individuals | | |
| (i) Tax-sheltered | - | - |
| (ii) Other | - | - |
| (e) Others | 166,099 | 292,212 |
| 3. Cheques and other items in transit | | |
| 4. Advances from the Bank of Canada | | |
| 5. Acceptances | 64,354 | 64,354 |
| 6. Other liabilities | | |
| (a) Liabilities of subsidiaries, other than deposits | | |
| (i) Call and other short loans payable | - | - |
| (ii) Other | - | - |
| (b) Insurance-related liabilities | | |
| (c) Accrued interest | 7,285 | 28,357 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 7,509 |
| (ii) Deferred | - | - |
| (f) Obligations related to borrowed securities | - | - |
| (g) Obligations related to assets sold under repurchase agreements | | |
| (i) Of which obligations are to the Bank of Canada or other organizations of the federal government | - | - |
| (ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty | - | - |
| (iii) Of which are overnight and term repos with the Bank of Canada | - | - |
| (iv) Of which are repos with the Receiver General | - | - |
| (v) Of which are on balance sheet repos with CHT | - | - |
| (vi) Of which are other repo transactions with organizations of the federal government | - | - |
| (vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP) | - | - |
| (h) Deferred income | 6,591 | 8,787 |
| (i) Derivative related amounts | - | - |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 6,359,552 | 7,480,615 |
| (k) Other | 18,525 | 53,834 |
| 7. Subordinated debt | | |
| 8. Shareholders' equity | | |
| (a) Preferred shares | - | - |
| (b) Common shares | - | - |
| (c) Contributed surplus | - | - |
| (d) Retained earnings | - | - |
| (e) Non-controlling interests | - | - |
| (f) Accumulated Other Comprehensive Income (Loss) | - | (5,675) |
| Total liabilities and shareholders' equity | 9,303,272 | 22,447,845 |

Citibank, N.A.
Consolidated Monthly Balance Sheet
As at January 31, 2023
(in thousands of dollars)

| Section I - Assets | Foreign Currency | Total Currency |
|--|---------------------|-------------------|
| 1. Cash and cash equivalent | | |
| (a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit | - | 9,999,894 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | - | 64,316 |
| 2. Securities | | |
| (a) Securities issued or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable | | |
| (i) Treasury Bills and other short term paper | - | 1,878,985 |
| (ii) Other securities | - | 2,187,044 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | - |
| (ii) Shares | - | - |
| 3. Loans | | |
| (a) Non-Mortgage Loans, less allowance for expected credit losses | | |
| (i) Call and other short loans to investment dealers and brokers, secured | - | - |
| (ii) To regulated financial institutions | - | 7,272 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-business purposes | - | - |
| Of (A) Secured by residential property | - | - |
| (i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by residential real property, of which is securitized | - | - |
| which: (B) Secured by other than residential property | - | - |
| (i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by non-residential real property, of which is securitized | - | - |
| (iii) Secured by other than real property | - | - |
| (iv) Secured by other than real property, of which is securitized | - | - |
| or which: (C) Not secured | - | - |
| i) Not secured | - | - |
| ii) Not secured of which is securitized | - | - |
| (vii) Reverse repurchase agreements | - | 2,503,863 |
| (viii) To individuals and others for business purposes | 1,218,384 | 3,181,349 |
| Of (A) Secured by residential property | - | - |
| (i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by residential real property, of which is securitized | - | - |
| which: (B) Secured by other than residential property | 731,611 | 1,143,624 |
| (i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by non-residential real property, of which is securitized | - | - |
| (iii) Secured by other than real property | - | - |
| (iv) Secured by other than real property, of which is securitized | - | - |
| or which: (C) Not secured | - | - |
| i) Not secured | - | - |
| ii) Not secured of which is securitized | - | - |
| (b) Mortgages, less allowance for expected credit losses | | |
| (i) Residential | | |
| (A) Insured | - | - |
| (B) Of which: NHA MBS pooled and unsold | - | - |
| (C) Uninsured | - | - |
| (D) Reverse Mortgages | - | - |
| (ii) Non-residential | - | - |
| 4. Customers' liability under acceptances, less allowance for expected credit losses | - | - |
| 5. Land, buildings, and equipment, less accumulated depreciation | - | - |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 21,106 | 49,153 |
| (c) Prepaid and deferred charges | - | 33 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | - | - |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 17,841 |
| (g) Derivatives related amounts | - | 3,789 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 308,480 | 4,303,997 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 10,751 | 156,463 |
| Total Assets | 1,558,721 | 24,353,999 |

| Section II - Liabilities | Foreign Currency | Total |
|---|-----------------------------|-------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | (2,010) | 239,864 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 1,758,283 | 10,698,502 |
| 2. Fixed-term deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | - | 580,000 |
| (d) Individuals | | |
| (i) Tax-sheltered | - | - |
| (ii) Other | - | - |
| (e) Others | 87,400 | 90,333 |
| 3. Cheques and other items in transit | | |
| 4. Advances from the Bank of Canada | | |
| 5. Acceptances | | |
| 6. Other liabilities | | |
| (a) Liabilities of subsidiaries, other than deposits | | |
| (i) Call and other short loans payable | - | - |
| (ii) Other | - | - |
| (b) Insurance-related liabilities | | |
| (c) Accrued interest | 2,200 | 21,004 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 28,547 |
| (ii) Deferred | - | - |
| (f) Obligations related to borrowed securities | - | - |
| (g) Obligations related to assets sold under repurchase agreements | | |
| (i) Of which obligations are to the Bank of Canada or other organizations of the federal government | - | 53,405 |
| (ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty | - | - |
| (iii) Of which are overnight and term repos with the Bank of Canada | - | - |
| (iv) Of which are repos with the Receiver General | - | - |
| (v) Of which are on balance sheet repos with CHT | - | - |
| (vi) Of which are other repo transactions with organizations of the federal government | - | - |
| (vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP) | - | - |
| (h) Deferred income | 1,983 | 5,611 |
| (i) Derivative related amounts | - | 19,583 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 7,491,554 | 11,824,875 |
| (k) Other | 16,083 | 815,915 |
| 7. Subordinated debt | | |
| 8. Shareholders' equity | | |
| (a) Preferred shares | - | - |
| (b) Common shares | - | - |
| (c) Contributed surplus | - | - |
| (d) Retained earnings | - | - |
| (e) Non-controlling interests | - | - |
| (f) Accumulated Other Comprehensive Income (Loss) | - | (23,640) |
| Total liabilities and shareholders' equity | 9,355,493 | 24,353,999 |

Citibank, N.A.
Consolidated Monthly Balance Sheet
As at February 28, 2023
(in thousands of dollars)

| Section I - Assets | Foreign Currency | Total Currency |
|--|---------------------|-------------------|
| 1. Cash and cash equivalent | | |
| (a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit | - | 8,831,570 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 76,631 | 131,330 |
| 2. Securities | | |
| (a) Securities issued or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable | | |
| (i) Treasury Bills and other short term paper | - | 1,933,544 |
| (ii) Other securities | - | 1,906,477 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | - |
| (ii) Shares | - | - |
| 3. Loans | | |
| (a) Non-Mortgage Loans, less allowance for expected credit losses | | |
| (i) Call and other short loans to investment dealers and brokers, secured | - | - |
| (ii) To regulated financial institutions | - | 2,096 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-business purposes | - | - |
| Of (A) Secured by residential property | - | - |
| (i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by residential real property, of which is securitized | - | - |
| which: (B) Secured by other than residential property | - | - |
| (i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by non-residential real property, of which is securitized | - | - |
| (iii) Secured by other than real property | - | - |
| (iv) Secured by other than real property, of which is securitized | - | - |
| or which: (C) Not secured | - | - |
| i) Not secured | - | - |
| ii) Not secured of which is securitized | - | - |
| (vii) Reverse repurchase agreements | - | 1,750,373 |
| (viii) To individuals and others for business purposes | 1,276,087 | 3,347,066 |
| Of (A) Secured by residential property | - | - |
| (i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by residential real property, of which is securitized | - | - |
| which: (B) Secured by other than residential property | 789,477 | 1,203,457 |
| (i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by non-residential real property, of which is securitized | - | - |
| (iii) Secured by other than real property | - | - |
| (iv) Secured by other than real property, of which is securitized | - | - |
| or which: (C) Not secured | - | - |
| i) Not secured | - | - |
| ii) Not secured of which is securitized | - | - |
| (b) Mortgages, less allowance for expected credit losses | | |
| (i) Residential | | |
| (A) Insured | - | - |
| (B) Of which: NHA MBS pooled and unsold | - | - |
| (C) Uninsured | - | - |
| (D) Reverse Mortgages | - | - |
| (ii) Non-residential | - | - |
| 4. Customers' liability under acceptances, less allowance for expected credit losses | - | - |
| 5. Land, buildings, and equipment, less accumulated depreciation | - | - |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | | |
| (b) Accrued interest | 24,242 | 59,292 |
| (c) Prepaid and deferred charges | - | 35 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | - | - |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 19,076 |
| (g) Derivatives related amounts | - | 65,666 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 229,526 | 3,960,348 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 10,520 | 209,376 |
| Total Assets | 1,617,006 | 22,216,249 |

| Section II - Liabilities | Foreign Currency | Total |
|---|-----------------------------|-------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 58,598 | 374,367 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 1,695,836 | 10,290,818 |
| 2. Fixed-term deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | - | 345,000 |
| (d) Individuals | | |
| (i) Tax-sheltered | - | - |
| (ii) Other | - | - |
| (e) Others | - | 8,134 |
| 3. Cheques and other items in transit | - | - |
| 4. Advances from the Bank of Canada | - | - |
| 5. Acceptances | - | - |
| 6. Other liabilities | | |
| (a) Liabilities of subsidiaries, other than deposits | | |
| (i) Call and other short loans payable | - | - |
| (ii) Other | - | - |
| (b) Insurance-related liabilities | - | - |
| (c) Accrued interest | 2,009 | 19,356 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 2,407 |
| (ii) Deferred | - | - |
| (f) Obligations related to borrowed securities | - | - |
| (g) Obligations related to assets sold under repurchase agreements | | |
| (i) Of which obligations are to the Bank of Canada or other organizations of the federal government | - | 53,613 |
| (ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty | - | - |
| (iii) Of which are overnight and term repos with the Bank of Canada | - | - |
| (iv) Of which are repos with the Receiver General | - | - |
| (v) Of which are on balance sheet repos with CHT | - | - |
| (vi) Of which are other repo transactions with organizations of the federal government | - | - |
| (vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP) | - | - |
| (h) Deferred income | 1,924 | 5,415 |
| (i) Derivative related amounts | - | 12,907 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 7,763,603 | 10,897,033 |
| (k) Other | 16,588 | 243,658 |
| 7. Subordinated debt | - | - |
| 8. Shareholders' equity | | |
| (a) Preferred shares | - | - |
| (b) Common shares | - | - |
| (c) Contributed surplus | - | - |
| (d) Retained earnings | - | - |
| (e) Non-controlling interests | - | - |
| (f) Accumulated Other Comprehensive Income (Loss) | - | (36,459) |
| Total liabilities and shareholders' equity | 9,538,558 | 22,216,249 |

Citibank, N.A.
Consolidated Monthly Balance Sheet
As at March 31, 2023
(in thousands of dollars)

| Section I - Assets | Foreign Currency | Total Currency |
|--|---------------------|-------------------|
| 1. Cash and cash equivalent | | |
| (a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit | - | 9,207,562 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 39,308 | 280,363 |
| 2. Securities | | |
| (a) Securities issued or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable | | |
| (i) Treasury Bills and other short term paper | - | 2,091,106 |
| (ii) Other securities | - | 1,634,707 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | - |
| (ii) Shares | - | - |
| 3. Loans | | |
| (a) Non-Mortgage Loans, less allowance for expected credit losses | | |
| (i) Call and other short loans to investment dealers and brokers, secured | - | - |
| (ii) To regulated financial institutions | - | 1,639 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-business purposes | - | - |
| Of (A) Secured by residential property | - | - |
| (i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by residential real property, of which is securitized | - | - |
| which: (B) Secured by other than residential property | - | - |
| (i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by non-residential real property, of which is securitized | - | - |
| (iii) Secured by other than real property | - | - |
| (iv) Secured by other than real property, of which is securitized | - | - |
| or which: (C) Not secured | - | - |
| i) Not secured | - | - |
| ii) Not secured of which is securitized | - | - |
| (vii) Reverse repurchase agreements | - | 999,340 |
| (viii) To individuals and others for business purposes | 966,239 | 3,069,339 |
| Of (A) Secured by residential property | - | - |
| (i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by residential real property, of which is securitized | - | - |
| which: (B) Secured by other than residential property | 584,922 | 1,006,058 |
| (i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by non-residential real property, of which is securitized | - | - |
| (iii) Secured by other than real property | - | - |
| (iv) Secured by other than real property, of which is securitized | - | - |
| or which: (C) Not secured | - | - |
| i) Not secured | - | - |
| ii) Not secured of which is securitized | - | - |
| (b) Mortgages, less allowance for expected credit losses | | |
| (i) Residential | | |
| (A) Insured | - | - |
| (B) Of which: NHA MBS pooled and unsold | - | - |
| (C) Uninsured | - | - |
| (D) Reverse Mortgages | - | - |
| (ii) Non-residential | - | - |
| 4. Customers' liability under acceptances, less allowance for expected credit losses | - | - |
| 5. Land, buildings, and equipment, less accumulated depreciation | | |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 23,255 | 50,916 |
| (c) Prepaid and deferred charges | - | 47 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | - | - |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 18,498 |
| (g) Derivatives related amounts | - | 2,326 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 436,218 | 4,524,464 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 10,539 | 238,468 |
| Total Assets | 1,475,559 | 22,118,775 |

| Section II - Liabilities | Foreign Currency | Total |
|---|-----------------------------|-------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 59 | 219,223 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 1,585,735 | 9,850,801 |
| 2. Fixed-term deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | - | 50,000 |
| (d) Individuals | | |
| (i) Tax-sheltered | - | - |
| (ii) Other | - | - |
| (e) Others | - | 8,965 |
| 3. Cheques and other items in transit | - | - |
| 4. Advances from the Bank of Canada | - | - |
| 5. Acceptances | - | - |
| 6. Other liabilities | | |
| (a) Liabilities of subsidiaries, other than deposits | | |
| (i) Call and other short loans payable | - | - |
| (ii) Other | - | - |
| (b) Insurance-related liabilities | | |
| (c) Accrued interest | 4,567 | 23,303 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 9,341 |
| (ii) Deferred | - | - |
| (f) Obligations related to borrowed securities | - | - |
| (g) Obligations related to assets sold under repurchase agreements | | |
| (i) Of which obligations are to the Bank of Canada or other organizations of the federal government | - | 34,286 |
| (ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty | - | - |
| (iii) Of which are overnight and term repos with the Bank of Canada | - | - |
| (iv) Of which are repos with the Receiver General | - | - |
| (v) Of which are on balance sheet repos with CHT | - | - |
| (vi) Of which are other repo transactions with organizations of the federal government | - | - |
| (vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP) | - | - |
| (h) Deferred income | 1,766 | 5,081 |
| (i) Derivative related amounts | - | 36,794 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 7,544,822 | 11,543,978 |
| (k) Other | 17,505 | 359,691 |
| 7. Subordinated debt | - | - |
| 8. Shareholders' equity | | |
| (a) Preferred shares | - | - |
| (b) Common shares | - | - |
| (c) Contributed surplus | - | - |
| (d) Retained earnings | - | - |
| (e) Non-controlling interests | - | - |
| (f) Accumulated Other Comprehensive Income (Loss) | - | (22,688) |
| Total liabilities and shareholders' equity | 9,154,454 | 22,118,775 |

Citibank, N.A.
Consolidated Monthly Balance Sheet
As at April 30, 2023
(in thousands of dollars)

| Section I - Assets | Foreign Currency | Total Currency |
|--|---------------------|-------------------|
| 1. Cash and cash equivalent | | |
| (a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit | - | 9,931,083 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 45,660 | 48,341 |
| 2. Securities | | |
| (a) Securities issued or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable | | |
| (i) Treasury Bills and other short term paper | - | 2,488,103 |
| (ii) Other securities | - | 1,619,746 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | - |
| (ii) Shares | - | - |
| 3. Loans | | |
| (a) Non-Mortgage Loans, less allowance for expected credit losses | | |
| (i) Call and other short loans to investment dealers and brokers, secured | - | - |
| (ii) To regulated financial institutions | - | 5,713 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-business purposes | - | - |
| Of (A) Secured by residential property | - | - |
| (i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by residential real property, of which is securitized | - | - |
| which: (B) Secured by other than residential property | - | - |
| (i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by non-residential real property, of which is securitized | - | - |
| (iii) Secured by other than real property | - | - |
| (iv) Secured by other than real property, of which is securitized | - | - |
| or which: (C) Not secured | - | - |
| i) Not secured | - | - |
| ii) Not secured of which is securitized | - | - |
| (vii) Reverse repurchase agreements | - | 1,199,652 |
| (viii) To individuals and others for business purposes | 1,181,343 | 3,259,993 |
| Of (A) Secured by residential property | - | - |
| (i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by residential real property, of which is securitized | - | - |
| which: (B) Secured by other than residential property | 613,893 | 1,049,151 |
| (i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by non-residential real property, of which is securitized | - | - |
| (iii) Secured by other than real property | - | - |
| (iv) Secured by other than real property, of which is securitized | - | - |
| or which: (C) Not secured | - | - |
| i) Not secured | - | - |
| ii) Not secured of which is securitized | - | - |
| (b) Mortgages, less allowance for expected credit losses | | |
| (i) Residential | | |
| (A) Insured | - | - |
| (B) Of which: NHA MBS pooled and unsold | - | - |
| (C) Uninsured | - | - |
| (D) Reverse Mortgages | - | - |
| (ii) Non-residential | - | - |
| 4. Customers' liability under acceptances, less allowance for expected credit losses | - | - |
| 5. Land, buildings, and equipment, less accumulated depreciation | - | - |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 22,250 | 56,503 |
| (c) Prepaid and deferred charges | - | 94 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | - | - |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 18,188 |
| (g) Derivatives related amounts | - | 28,056 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 400,527 | 3,600,798 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 9,660 | 168,029 |
| Total Assets | 1,659,440 | 22,424,299 |

| Section II - Liabilities | Foreign Currency | Total |
|---|-----------------------------|-------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 20,686 | 302,440 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 1,428,774 | 10,267,896 |
| 2. Fixed-term deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | - | 230,000 |
| (d) Individuals | | |
| (i) Tax-sheltered | - | - |
| (ii) Other | - | - |
| (e) Others | - | 110,033 |
| 3. Cheques and other items in transit | - | - |
| 4. Advances from the Bank of Canada | - | - |
| 5. Acceptances | - | - |
| 6. Other liabilities | | |
| (a) Liabilities of subsidiaries, other than deposits | | |
| (i) Call and other short loans payable | - | - |
| (ii) Other | - | - |
| (b) Insurance-related liabilities | - | - |
| (c) Accrued interest | 7,255 | 25,497 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 9,938 |
| (ii) Deferred | - | - |
| (f) Obligations related to borrowed securities | - | - |
| (g) Obligations related to assets sold under repurchase agreements | | |
| (i) Of which obligations are to the Bank of Canada or other organizations of the federal government | - | 54,082 |
| (ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty | - | - |
| (iii) Of which are overnight and term repos with the Bank of Canada | - | - |
| (iv) Of which are repos with the Receiver General | - | - |
| (v) Of which are on balance sheet repos with CHT | - | - |
| (vi) Of which are other repo transactions with organizations of the federal government | - | - |
| (vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP) | - | - |
| (h) Deferred income | 1,677 | 4,893 |
| (i) Derivative related amounts | - | 14,117 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 7,883,500 | 11,292,334 |
| (k) Other | 18,743 | 135,583 |
| 7. Subordinated debt | - | - |
| 8. Shareholders' equity | | |
| (a) Preferred shares | - | - |
| (b) Common shares | - | - |
| (c) Contributed surplus | - | - |
| (d) Retained earnings | - | - |
| (e) Non-controlling interests | - | - |
| (f) Accumulated Other Comprehensive Income (Loss) | - | (22,514) |
| Total liabilities and shareholders' equity | 9,360,635 | 22,424,299 |

Citibank, N.A.
Consolidated Monthly Balance Sheet
As at May 31, 2023
(in thousands of dollars)

| Section I - Assets | Foreign Currency | Total Currency |
|--|---------------------|-------------------|
| 1. Cash and cash equivalent | | |
| (a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit | - | 9,426,065 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 32,535 | 70,110 |
| 2. Securities | | |
| (a) Securities issued or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable | | |
| (i) Treasury Bills and other short term paper | - | 3,244,994 |
| (ii) Other securities | - | 1,439,444 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | - |
| (ii) Shares | - | - |
| 3. Loans | | |
| (a) Non-Mortgage Loans, less allowance for expected credit losses | | |
| (i) Call and other short loans to investment dealers and brokers, secured | - | - |
| (ii) To regulated financial institutions | - | 42,548 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-business purposes | - | - |
| Of (A) Secured by residential property | - | - |
| (i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by residential real property, of which is securitized | - | - |
| which: (B) Secured by other than residential property | - | - |
| (i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by non-residential real property, of which is securitized | - | - |
| (iii) Secured by other than real property | - | - |
| (iv) Secured by other than real property, of which is securitized | - | - |
| or which: (C) Not secured | - | - |
| i) Not secured | - | - |
| ii) Not secured of which is securitized | - | - |
| (vii) Reverse repurchase agreements | - | 750,373 |
| (viii) To individuals and others for business purposes | 1,291,328 | 3,490,049 |
| Of (A) Secured by residential property | - | - |
| (i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by residential real property, of which is securitized | - | - |
| which: (B) Secured by other than residential property | 703,040 | 1,155,661 |
| (i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by non-residential real property, of which is securitized | - | - |
| (iii) Secured by other than real property | - | - |
| (iv) Secured by other than real property, of which is securitized | - | - |
| or which: (C) Not secured | - | - |
| i) Not secured | - | - |
| ii) Not secured of which is securitized | - | - |
| (b) Mortgages, less allowance for expected credit losses | | |
| (i) Residential | | |
| (A) Insured | - | - |
| (B) Of which: NHA MBS pooled and unsold | - | - |
| (C) Uninsured | - | - |
| (D) Reverse Mortgages | - | - |
| (ii) Non-residential | - | - |
| 4. Customers' liability under acceptances, less allowance for expected credit losses | - | - |
| 5. Land, buildings, and equipment, less accumulated depreciation | | |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | | |
| (b) Accrued interest | 22,063 | 67,683 |
| (c) Prepaid and deferred charges | - | 269 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | - | - |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 20,746 |
| (g) Derivatives related amounts | - | 39,399 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 169,871 | 3,885,158 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 7,548 | 173,091 |
| Total Assets | 1,523,345 | 22,649,929 |

| Section II - Liabilities | Foreign Currency | Total |
|---|-----------------------------|-------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 63 | 88,465 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 1,580,113 | 9,865,667 |
| 2. Fixed-term deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | - | 625,000 |
| (d) Individuals | | |
| (i) Tax-sheltered | - | - |
| (ii) Other | - | - |
| (e) Others | - | 17,391 |
| 3. Cheques and other items in transit | - | - |
| 4. Advances from the Bank of Canada | - | - |
| 5. Acceptances | - | - |
| 6. Other liabilities | | |
| (a) Liabilities of subsidiaries, other than deposits | | |
| (i) Call and other short loans payable | - | - |
| (ii) Other | - | - |
| (b) Insurance-related liabilities | | |
| (c) Accrued interest | 3,335 | 25,131 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 7,791 |
| (ii) Deferred | - | - |
| (f) Obligations related to borrowed securities | - | - |
| (g) Obligations related to assets sold under repurchase agreements | | |
| (i) Of which obligations are to the Bank of Canada or other organizations of the federal government | - | 54,038 |
| (ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty | - | - |
| (iii) Of which are overnight and term repos with the Bank of Canada | - | - |
| (iv) Of which are repos with the Receiver General | - | - |
| (v) Of which are on balance sheet repos with CHT | - | - |
| (vi) Of which are other repo transactions with organizations of the federal government | - | - |
| (vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP) | - | - |
| (h) Deferred income | 1,852 | 4,955 |
| (i) Derivative related amounts | - | 14,822 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 8,557,752 | 11,793,077 |
| (k) Other | 24,411 | 187,535 |
| 7. Subordinated debt | - | - |
| 8. Shareholders' equity | | |
| (a) Preferred shares | - | - |
| (b) Common shares | - | - |
| (c) Contributed surplus | - | - |
| (d) Retained earnings | - | - |
| (e) Non-controlling interests | - | - |
| (f) Accumulated Other Comprehensive Income (Loss) | - | (33,943) |
| Total liabilities and shareholders' equity | 10,167,526 | 22,649,929 |

Citibank, N.A.
Consolidated Monthly Balance Sheet
As at June 30, 2023
(in thousands of dollars)

| Section I - Assets | Foreign Currency | Total Currency |
|--|---------------------|-------------------|
| 1. Cash and cash equivalent | | |
| (a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit | 162,760 | 10,034,576 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 156,536 | 369,000 |
| 2. Securities | | |
| (a) Securities issued or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable | | |
| (i) Treasury Bills and other short term paper | - | 2,067,560 |
| (ii) Other securities | - | 1,640,264 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | - |
| (ii) Shares | - | - |
| 3. Loans | | |
| (a) Non-Mortgage Loans, less allowance for expected credit losses | | |
| (i) Call and other short loans to investment dealers and brokers, secured | - | - |
| (ii) To regulated financial institutions | - | 1,886 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-business purposes | - | - |
| Of (A) Secured by residential property | - | - |
| (i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by residential real property, of which is securitized | - | - |
| which: (B) Secured by other than residential property | - | - |
| (i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by non-residential real property, of which is securitized | - | - |
| (iii) Secured by other than real property | - | - |
| (iv) Secured by other than real property, of which is securitized | - | - |
| or which: (C) Not secured | - | - |
| i) Not secured | - | - |
| ii) Not secured of which is securitized | - | - |
| (vii) Reverse repurchase agreements | - | 150,877 |
| (viii) To individuals and others for business purposes | 1,007,025 | 3,297,834 |
| Of (A) Secured by residential property | - | - |
| (i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by residential real property, of which is securitized | - | - |
| which: (B) Secured by other than residential property | 703,040 | 1,155,661 |
| (i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by non-residential real property, of which is securitized | - | - |
| (iii) Secured by other than real property | - | - |
| (iv) Secured by other than real property, of which is securitized | - | - |
| or which: (C) Not secured | - | - |
| i) Not secured | - | - |
| ii) Not secured of which is securitized | - | - |
| (b) Mortgages, less allowance for expected credit losses | | |
| (i) Residential | | |
| (A) Insured | - | - |
| (B) Of which: NHA MBS pooled and unsold | - | - |
| (C) Uninsured | - | - |
| (D) Reverse Mortgages | - | - |
| (ii) Non-residential | - | - |
| 4. Customers' liability under acceptances, less allowance for expected credit losses | 3,177 | 3,177 |
| 5. Land, buildings, and equipment, less accumulated depreciation | - | - |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 23,640 | 48,922 |
| (c) Prepaid and deferred charges | - | 38 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | - | - |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 15,620 |
| (g) Derivatives related amounts | (191) | 5,133 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 1,718 | 4,144,659 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 7,669 | 196,237 |
| Total Assets | 1,362,334 | 21,975,783 |

| Section II - Liabilities | Foreign Currency | Total |
|---|-----------------------------|-------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 51,034 | 587,519 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 1,518,321 | 9,824,148 |
| 2. Fixed-term deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | - | 250,000 |
| (d) Individuals | | |
| (i) Tax-sheltered | - | - |
| (ii) Other | - | - |
| (e) Others | - | 10,699 |
| 3. Cheques and other items in transit | - | - |
| 4. Advances from the Bank of Canada | - | - |
| 5. Acceptances | 3,208 | 3,208 |
| 6. Other liabilities | | |
| (a) Liabilities of subsidiaries, other than deposits | | |
| (i) Call and other short loans payable | - | - |
| (ii) Other | - | - |
| (b) Insurance-related liabilities | | |
| (c) Accrued interest | 2,765 | 22,645 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 8,465 |
| (ii) Deferred | - | - |
| (f) Obligations related to borrowed securities | - | - |
| (g) Obligations related to assets sold under repurchase agreements | | |
| (i) Of which obligations are to the Bank of Canada or other organizations of the federal government | - | 54,164 |
| (ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty | - | - |
| (iii) Of which are overnight and term repos with the Bank of Canada | - | - |
| (iv) Of which are repos with the Receiver General | - | - |
| (v) Of which are on balance sheet repos with CHT | - | - |
| (vi) Of which are other repo transactions with organizations of the federal government | - | - |
| (vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP) | - | - |
| (h) Deferred income | 1,758 | 4,719 |
| (i) Derivative related amounts | - | 113,421 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 7,546,306 | 10,953,393 |
| (k) Other | 92,217 | 184,405 |
| 7. Subordinated debt | - | - |
| 8. Shareholders' equity | | |
| (a) Preferred shares | - | - |
| (b) Common shares | - | - |
| (c) Contributed surplus | - | - |
| (d) Retained earnings | - | - |
| (e) Non-controlling interests | - | - |
| (f) Accumulated Other Comprehensive Income (Loss) | - | (41,003) |
| Total liabilities and shareholders' equity | 9,215,609 | 21,975,783 |

Citibank, N.A.
Consolidated Monthly Balance Sheet
As at July 31, 2023
(in thousands of dollars)

| Section I - Assets | Foreign Currency | Total Currency |
|--|---------------------|-------------------|
| 1. Cash and cash equivalent | | |
| (a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit | - | 9,535,904 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 73,029 | 592,539 |
| 2. Securities | | |
| (a) Securities issued or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable | | |
| (i) Treasury Bills and other short term paper | - | 2,081,954 |
| (ii) Other securities | - | 1,557,679 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | - |
| (ii) Shares | - | - |
| 3. Loans | | |
| (a) Non-Mortgage Loans, less allowance for expected credit losses | | |
| (i) Call and other short loans to investment dealers and brokers, secured | - | - |
| (ii) To regulated financial institutions | - | 21,997 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-business purposes | - | - |
| Of (A) Secured by residential property | - | - |
| (i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by residential real property, of which is securitized | - | - |
| which: (B) Secured by other than residential property | - | - |
| (i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by non-residential real property, of which is securitized | - | - |
| (iii) Secured by other than real property | - | - |
| (iv) Secured by other than real property, of which is securitized | - | - |
| or which: (C) Not secured | - | - |
| i) Not secured | - | - |
| ii) Not secured of which is securitized | - | - |
| (vii) Reverse repurchase agreements | - | - |
| (viii) To individuals and others for business purposes | 1,228,745 | 3,472,772 |
| Of (A) Secured by residential property | - | - |
| (i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by residential real property, of which is securitized | - | - |
| which: (B) Secured by other than residential property | 544,512 | 1,005,073 |
| (i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by non-residential real property, of which is securitized | - | - |
| (iii) Secured by other than real property | - | - |
| (iv) Secured by other than real property, of which is securitized | - | - |
| or which: (C) Not secured | - | - |
| i) Not secured | - | - |
| ii) Not secured of which is securitized | - | - |
| (b) Mortgages, less allowance for expected credit losses | | |
| (i) Residential | | |
| (A) Insured | - | - |
| (B) Of which: NHA MBS pooled and unsold | - | - |
| (C) Uninsured | - | - |
| (D) Reverse Mortgages | - | - |
| (ii) Non-residential | - | - |
| 4. Customers' liability under acceptances, less allowance for expected credit losses | 3,102 | 3,102 |
| 5. Land, buildings, and equipment, less accumulated depreciation | - | - |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 26,296 | 62,464 |
| (c) Prepaid and deferred charges | - | 28 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | - | - |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 15,764 |
| (g) Derivatives related amounts | (119) | 8,741 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 166,272 | 4,751,434 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 994,695 | 1,202,719 |
| Total Assets | 2,492,020 | 23,307,097 |

| Section II - Liabilities | Foreign Currency | Total |
|---|-----------------------------|-------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 8,988 | 97,066 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 2,394,479 | 11,214,538 |
| 2. Fixed-term deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | - | 150,000 |
| (d) Individuals | | |
| (i) Tax-sheltered | - | - |
| (ii) Other | - | - |
| (e) Others | - | 10,344 |
| 3. Cheques and other items in transit | - | - |
| 4. Advances from the Bank of Canada | - | - |
| 5. Acceptances | 3,191 | 3,191 |
| 6. Other liabilities | | |
| (a) Liabilities of subsidiaries, other than deposits | | |
| (i) Call and other short loans payable | - | - |
| (ii) Other | - | - |
| (b) Insurance-related liabilities | - | - |
| (c) Accrued interest | 2,991 | 24,832 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 9,571 |
| (ii) Deferred | - | - |
| (f) Obligations related to borrowed securities | - | - |
| (g) Obligations related to assets sold under repurchase agreements | | |
| (i) Of which obligations are to the Bank of Canada or other organizations of the federal government | - | 54,423 |
| (ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty | - | - |
| (iii) Of which are overnight and term repos with the Bank of Canada | - | - |
| (iv) Of which are repos with the Receiver General | - | - |
| (v) Of which are on balance sheet repos with CHT | - | - |
| (vi) Of which are other repo transactions with organizations of the federal government | - | - |
| (vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP) | - | - |
| (h) Deferred income | 1,696 | 4,684 |
| (i) Derivative related amounts | 151 | 32,464 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 6,788,716 | 10,599,906 |
| (k) Other | 1,015,387 | 1,152,104 |
| 7. Subordinated debt | - | - |
| 8. Shareholders' equity | | |
| (a) Preferred shares | - | - |
| (b) Common shares | - | - |
| (c) Contributed surplus | - | - |
| (d) Retained earnings | - | - |
| (e) Non-controlling interests | - | - |
| (f) Accumulated Other Comprehensive Income (Loss) | - | (46,026) |
| Total liabilities and shareholders' equity | 10,215,599 | 23,307,097 |

Citibank, N.A.
Consolidated Monthly Balance Sheet
As at August 31, 2023
(in thousands of dollars)

| Section I - Assets | Foreign Currency | Total Currency |
|--|---------------------|-------------------|
| 1. Cash and cash equivalent | | |
| (a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit | - | 8,477,507 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 2,011 | 189,481 |
| 2. Securities | | |
| (a) Securities issued or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable | | |
| (i) Treasury Bills and other short term paper | - | 2,658,141 |
| (ii) Other securities | - | 1,490,562 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | - |
| (ii) Shares | - | - |
| 3. Loans | | |
| (a) Non-Mortgage Loans, less allowance for expected credit losses | | |
| (i) Call and other short loans to investment dealers and brokers, secured | - | - |
| (ii) To regulated financial institutions | 1 | 47,900 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-business purposes | - | - |
| Of (A) Secured by residential property | - | - |
| (i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by residential real property, of which is securitized | - | - |
| which: (B) Secured by other than residential property | - | - |
| (i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by non-residential real property, of which is securitized | - | - |
| (iii) Secured by other than real property | - | - |
| (iv) Secured by other than real property, of which is securitized | - | - |
| or which: (C) Not secured | - | - |
| i) Not secured | - | - |
| ii) Not secured of which is securitized | - | - |
| (vii) Reverse repurchase agreements | - | - |
| (viii) To individuals and others for business purposes | 1,334,314 | 3,638,436 |
| Of (A) Secured by residential property | - | - |
| (i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by residential real property, of which is securitized | - | - |
| which: (B) Secured by other than residential property | 705,090 | 1,199,110 |
| (i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by non-residential real property, of which is securitized | - | - |
| (iii) Secured by other than real property | - | - |
| (iv) Secured by other than real property, of which is securitized | - | - |
| or which: (C) Not secured | - | - |
| i) Not secured | - | - |
| ii) Not secured of which is securitized | - | - |
| (b) Mortgages, less allowance for expected credit losses | | |
| (i) Residential | | |
| (A) Insured | - | - |
| (B) Of which: NHA MBS pooled and unsold | - | - |
| (C) Uninsured | - | - |
| (D) Reverse Mortgages | - | - |
| (ii) Non-residential | - | - |
| 4. Customers' liability under acceptances, less allowance for expected credit losses | (44) | (44) |
| 5. Land, buildings, and equipment, less accumulated depreciation | - | - |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 30,104 | 71,407 |
| (c) Prepaid and deferred charges | - | - |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | - | - |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 14,998 |
| (g) Derivatives related amounts | - | 15,920 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 494,472 | 5,327,969 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 6,510 | 504,793 |
| Total Assets | 1,867,368 | 22,437,070 |

| Section II - Liabilities | Foreign Currency | Total |
|---|-----------------------------|-------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 69 | 138,055 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 2,270,417 | 10,589,316 |
| 2. Fixed-term deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | - | 400,000 |
| (d) Individuals | | |
| (i) Tax-sheltered | - | - |
| (ii) Other | - | - |
| (e) Others | 6,765 | 25,964 |
| 3. Cheques and other items in transit | - | - |
| 4. Advances from the Bank of Canada | - | - |
| 5. Acceptances | - | - |
| 6. Other liabilities | | |
| (a) Liabilities of subsidiaries, other than deposits | | |
| (i) Call and other short loans payable | - | - |
| (ii) Other | - | - |
| (b) Insurance-related liabilities | | |
| (c) Accrued interest | 6,555 | 30,477 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 12,626 |
| (ii) Deferred | - | - |
| (f) Obligations related to borrowed securities | - | - |
| (g) Obligations related to assets sold under repurchase agreements | | |
| (i) Of which obligations are to the Bank of Canada or other organizations of the federal government | - | 72,674 |
| (ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty | - | - |
| (iii) Of which are overnight and term repos with the Bank of Canada | - | - |
| (iv) Of which are repos with the Receiver General | - | - |
| (v) Of which are on balance sheet repos with CHT | - | - |
| (vi) Of which are other repo transactions with organizations of the federal government | - | - |
| (vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP) | - | - |
| (h) Deferred income | 1,735 | 2,677 |
| (i) Derivative related amounts | - | 14,510 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 7,461,977 | 10,756,878 |
| (k) Other | 22,043 | 437,270 |
| 7. Subordinated debt | - | - |
| 8. Shareholders' equity | | |
| (a) Preferred shares | - | - |
| (b) Common shares | - | - |
| (c) Contributed surplus | - | - |
| (d) Retained earnings | - | - |
| (e) Non-controlling interests | - | - |
| (f) Accumulated Other Comprehensive Income (Loss) | - | (43,377) |
| Total liabilities and shareholders' equity | 9,769,561 | 22,437,070 |

Citibank, N.A.
Consolidated Monthly Balance Sheet
As at September 30, 2023
(in thousands of dollars)

| Section I - Assets | Foreign Currency | Total Currency |
|--|---------------------|-------------------|
| 1. Cash and cash equivalent | | |
| (a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit | - | 8,456,896 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 53,112 | 224,231 |
| 2. Securities | | |
| (a) Securities issued or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable | | |
| (i) Treasury Bills and other short term paper | - | 2,515,971 |
| (ii) Other securities | - | 1,462,942 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | - |
| (ii) Shares | - | - |
| 3. Loans | | |
| (a) Non-Mortgage Loans, less allowance for expected credit losses | | |
| (i) Call and other short loans to investment dealers and brokers, secured | - | - |
| (ii) To regulated financial institutions | - | 88,395 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-business purposes | - | - |
| Of (A) Secured by residential property | - | - |
| (i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by residential real property, of which is securitized | - | - |
| which: (B) Secured by other than residential property | - | - |
| (i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by non-residential real property, of which is securitized | - | - |
| (iii) Secured by other than real property | - | - |
| (iv) Secured by other than real property, of which is securitized | - | - |
| or which: (C) Not secured | - | - |
| i) Not secured | - | - |
| ii) Not secured of which is securitized | - | - |
| (vii) Reverse repurchase agreements | - | 350,571 |
| (viii) To individuals and others for business purposes | 1,082,802 | 3,446,807 |
| Of (A) Secured by residential property | - | - |
| (i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by residential real property, of which is securitized | - | - |
| which: (B) Secured by other than residential property | 511,876 | 1,017,153 |
| (i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by non-residential real property, of which is securitized | - | - |
| (iii) Secured by other than real property | - | - |
| (iv) Secured by other than real property, of which is securitized | - | - |
| or which: (C) Not secured | - | - |
| i) Not secured | - | - |
| ii) Not secured of which is securitized | - | - |
| (b) Mortgages, less allowance for expected credit losses | | |
| (i) Residential | | |
| (A) Insured | - | - |
| (B) Of which: NHA MBS pooled and unsold | - | - |
| (C) Uninsured | - | - |
| (D) Reverse Mortgages | - | - |
| (ii) Non-residential | - | - |
| 4. Customers' liability under acceptances, less allowance for expected credit losses | - | - |
| 5. Land, buildings, and equipment, less accumulated depreciation | - | - |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 30,192 | 63,112 |
| (c) Prepaid and deferred charges | - | - |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | - | - |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 13,208 |
| (g) Derivatives related amounts | 64 | 8,481 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 7,786 | 4,596,962 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 14,457 | 214,305 |
| Total Assets | 1,188,413 | 21,441,881 |

| Section II - Liabilities | Foreign Currency | Total |
|---|-----------------------------|-------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 5,021 | 90,374 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 2,223,065 | 10,147,285 |
| 2. Fixed-term deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | - | 280,000 |
| (d) Individuals | | |
| (i) Tax-sheltered | - | - |
| (ii) Other | - | - |
| (e) Others | 16,224 | 42,323 |
| 3. Cheques and other items in transit | - | - |
| 4. Advances from the Bank of Canada | - | - |
| 5. Acceptances | - | - |
| 6. Other liabilities | | |
| (a) Liabilities of subsidiaries, other than deposits | | |
| (i) Call and other short loans payable | - | - |
| (ii) Other | - | - |
| (b) Insurance-related liabilities | - | - |
| (c) Accrued interest | 6,300 | 27,432 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 13,984 |
| (ii) Deferred | - | - |
| (f) Obligations related to borrowed securities | - | - |
| (g) Obligations related to assets sold under repurchase agreements | | |
| (i) Of which obligations are to the Bank of Canada or other organizations of the federal government | - | 91,143 |
| (ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty | - | - |
| (iii) Of which are overnight and term repos with the Bank of Canada | - | - |
| (iv) Of which are repos with the Receiver General | - | - |
| (v) Of which are on balance sheet repos with CHT | - | - |
| (vi) Of which are other repo transactions with organizations of the federal government | - | - |
| (vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP) | - | - |
| (h) Deferred income | 1,617 | 2,525 |
| (i) Derivative related amounts | 15 | 8,907 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 7,005,021 | 10,638,495 |
| (k) Other | 42,816 | 148,779 |
| 7. Subordinated debt | - | - |
| 8. Shareholders' equity | | |
| (a) Preferred shares | - | - |
| (b) Common shares | - | - |
| (c) Contributed surplus | - | - |
| (d) Retained earnings | - | - |
| (e) Non-controlling interests | - | - |
| (f) Accumulated Other Comprehensive Income (Loss) | - | (49,366) |
| Total liabilities and shareholders' equity | 9,300,079 | 21,441,881 |

Citibank, N.A.
Consolidated Monthly Balance Sheet
As at October 31, 2023
(in thousands of dollars)

| Section I - Assets | Foreign Currency | Total Currency |
|--|---------------------|-------------------|
| 1. Cash and cash equivalent | | |
| (a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit | - | 8,181,957 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 32,447 | 92,527 |
| 2. Securities | | |
| (a) Securities issued or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable | | |
| (i) Treasury Bills and other short term paper | - | 3,447,751 |
| (ii) Other securities | - | 1,460,790 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | - |
| (ii) Shares | - | - |
| 3. Loans | | |
| (a) Non-Mortgage Loans, less allowance for expected credit losses | | |
| (i) Call and other short loans to investment dealers and brokers, secured | - | - |
| (ii) To regulated financial institutions | 1 | 32,044 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-business purposes | - | - |
| Of (A) Secured by residential property | - | - |
| (i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by residential real property, of which is securitized | - | - |
| which: (B) Secured by other than residential property | - | - |
| (i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by non-residential real property, of which is securitized | - | - |
| (iii) Secured by other than real property | - | - |
| (iv) Secured by other than real property, of which is securitized | - | - |
| or which: (C) Not secured | - | - |
| i) Not secured | - | - |
| ii) Not secured of which is securitized | - | - |
| (vii) Reverse repurchase agreements | - | 300,635 |
| (viii) To individuals and others for business purposes | 1,008,327 | 3,357,573 |
| Of (A) Secured by residential property | - | - |
| (i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by residential real property, of which is securitized | - | - |
| which: (B) Secured by other than residential property | 443,565 | 696,806 |
| (i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by non-residential real property, of which is securitized | - | - |
| (iii) Secured by other than real property | - | - |
| (iv) Secured by other than real property, of which is securitized | - | - |
| or which: (C) Not secured | - | - |
| i) Not secured | - | - |
| ii) Not secured of which is securitized | - | - |
| (b) Mortgages, less allowance for expected credit losses | | |
| (i) Residential | | |
| (A) Insured | - | - |
| (B) Of which: NHA MBS pooled and unsold | - | - |
| (C) Uninsured | - | - |
| (D) Reverse Mortgages | - | - |
| (ii) Non-residential | - | - |
| 4. Customers' liability under acceptances, less allowance for expected credit losses | - | - |
| 5. Land, buildings, and equipment, less accumulated depreciation | - | - |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | | |
| (b) Accrued interest | 24,933 | 62,654 |
| (c) Prepaid and deferred charges | - | 5 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | - | - |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 12,213 |
| (g) Derivatives related amounts | - | 27,956 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 334,592 | 5,030,527 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 1,044,426 | 1,246,330 |
| Total Assets | 2,444,726 | 23,252,962 |

| Section II - Liabilities | Foreign Currency | Total |
|---|-----------------------------|-------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 1,949 | 149,305 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 3,291,465 | 11,805,966 |
| 2. Fixed-term deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | - | - |
| (d) Individuals | | |
| (i) Tax-sheltered | - | - |
| (ii) Other | - | - |
| (e) Others | 16,659 | 81,304 |
| 3. Cheques and other items in transit | - | - |
| 4. Advances from the Bank of Canada | - | - |
| 5. Acceptances | - | - |
| 6. Other liabilities | | |
| (a) Liabilities of subsidiaries, other than deposits | | |
| (i) Call and other short loans payable | - | - |
| (ii) Other | - | - |
| (b) Insurance-related liabilities | | |
| (c) Accrued interest | 7,976 | 29,628 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 19,900 |
| (ii) Deferred | - | - |
| (f) Obligations related to borrowed securities | - | - |
| (g) Obligations related to assets sold under repurchase agreements | | |
| (i) Of which obligations are to the Bank of Canada or other organizations of the federal government | - | 18,104 |
| (ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty | - | - |
| (iii) Of which are overnight and term repos with the Bank of Canada | - | - |
| (iv) Of which are repos with the Receiver General | - | - |
| (v) Of which are on balance sheet repos with CHT | - | - |
| (vi) Of which are other repo transactions with organizations of the federal government | - | - |
| (vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP) | - | - |
| (h) Deferred income | 1,901 | 2,909 |
| (i) Derivative related amounts | - | 2,817 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 5,865,499 | 9,955,773 |
| (k) Other | 1,064,883 | 1,230,945 |
| 7. Subordinated debt | - | - |
| 8. Shareholders' equity | | |
| (a) Preferred shares | - | - |
| (b) Common shares | - | - |
| (c) Contributed surplus | - | - |
| (d) Retained earnings | - | - |
| (e) Non-controlling interests | - | - |
| (f) Accumulated Other Comprehensive Income (Loss) | - | (43,689) |
| Total liabilities and shareholders' equity | 10,250,332 | 23,252,962 |

Citibank, N.A.
Consolidated Monthly Balance Sheet
As at November 30, 2023
(in thousands of dollars)

| Section I - Assets | Foreign Currency | Total Currency |
|--|---------------------|-------------------|
| 1. Cash and cash equivalent | | |
| (a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit | 2 | 8,344,122 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 494 | 84,694 |
| 2. Securities | | |
| (a) Securities issued or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable | | |
| (i) Treasury Bills and other short term paper | - | 3,526,298 |
| (ii) Other securities | - | 1,683,461 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | - |
| (ii) Shares | - | - |
| 3. Loans | | |
| (a) Non-Mortgage Loans, less allowance for expected credit losses | | |
| (i) Call and other short loans to investment dealers and brokers, secured | - | - |
| (ii) To regulated financial institutions | - | 5,362 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-business purposes | - | - |
| Of (A) Secured by residential property | - | - |
| (i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by residential real property, of which is securitized | - | - |
| which: (B) Secured by other than residential property | - | - |
| (i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by non-residential real property, of which is securitized | - | - |
| (iii) Secured by other than real property | - | - |
| (iv) Secured by other than real property, of which is securitized | - | - |
| or which: (C) Not secured | - | - |
| i) Not secured | - | - |
| ii) Not secured of which is securitized | - | - |
| (vii) Reverse repurchase agreements | - | - |
| (viii) To individuals and others for business purposes | 971,572 | 3,429,987 |
| Of (A) Secured by residential property | - | - |
| (i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by residential real property, of which is securitized | - | - |
| which: (B) Secured by other than residential property | 522,044 | 1,119,936 |
| (i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by non-residential real property, of which is securitized | - | - |
| (iii) Secured by other than real property | - | - |
| (iv) Secured by other than real property, of which is securitized | - | - |
| or which: (C) Not secured | - | - |
| i) Not secured | - | - |
| ii) Not secured of which is securitized | - | - |
| (b) Mortgages, less allowance for expected credit losses | | |
| (i) Residential | | |
| (A) Insured | - | - |
| (B) Of which: NHA MBS pooled and unsold | - | - |
| (C) Uninsured | - | - |
| (D) Reverse Mortgages | - | - |
| (ii) Non-residential | - | - |
| 4. Customers' liability under acceptances, less allowance for expected credit losses | - | - |
| 5. Land, buildings, and equipment, less accumulated depreciation | - | - |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | | - |
| (b) Accrued interest | 24,077 | 67,957 |
| (c) Prepaid and deferred charges | - | 9 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | - | - |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 9,890 |
| (g) Derivatives related amounts | - | 1,192 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 274,691 | 4,677,294 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 4,893 | 211,155 |
| Total Assets | 1,275,729 | 22,041,421 |

| Section II - Liabilities | Foreign Currency | Total |
|---|-----------------------------|-------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 7,426 | 85,099 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 2,838,352 | 11,914,872 |
| 2. Fixed-term deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | - | 200,000 |
| (d) Individuals | | |
| (i) Tax-sheltered | - | - |
| (ii) Other | - | - |
| (e) Others | 16,270 | 74,493 |
| 3. Cheques and other items in transit | - | - |
| 4. Advances from the Bank of Canada | - | - |
| 5. Acceptances | - | - |
| 6. Other liabilities | | |
| (a) Liabilities of subsidiaries, other than deposits | | |
| (i) Call and other short loans payable | - | - |
| (ii) Other | - | - |
| (b) Insurance-related liabilities | - | - |
| (c) Accrued interest | 7,761 | 30,753 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 30,051 |
| (ii) Deferred | - | - |
| (f) Obligations related to borrowed securities | - | - |
| (g) Obligations related to assets sold under repurchase agreements | | |
| (i) Of which obligations are to the Bank of Canada or other organizations of the federal government | - | 18,310 |
| (ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty | - | - |
| (iii) Of which are overnight and term repos with the Bank of Canada | - | - |
| (iv) Of which are repos with the Receiver General | - | - |
| (v) Of which are on balance sheet repos with CHT | - | - |
| (vi) Of which are other repo transactions with organizations of the federal government | - | - |
| (vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP) | - | - |
| (h) Deferred income | 1,910 | 3,019 |
| (i) Derivative related amounts | 15 | 32,347 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 6,268,616 | 9,517,301 |
| (k) Other | 10,213 | 164,345 |
| 7. Subordinated debt | - | - |
| 8. Shareholders' equity | | |
| (a) Preferred shares | - | - |
| (b) Common shares | - | - |
| (c) Contributed surplus | - | - |
| (d) Retained earnings | - | - |
| (e) Non-controlling interests | - | - |
| (f) Accumulated Other Comprehensive Income (Loss) | - | (29,169) |
| Total liabilities and shareholders' equity | 9,150,563 | 22,041,421 |

Citibank, N.A.
Consolidated Monthly Balance Sheet
As at December 31, 2023
(in thousands of dollars)

| Section I - Assets | Foreign Currency | Total Currency |
|--|---------------------|-------------------|
| 1. Cash and cash equivalent | | |
| (a) Gold, bank notes, deposits with Bank of Canada, cheques and other items in transit | - | 7,972,689 |
| (b) Deposits with regulated financial institutions, less allowance for expected credit losses | 311,730 | 526,059 |
| 2. Securities | | |
| (a) Securities issued or guaranteed by Canada/Canadian Province/Canadian Municipal or School Corporation, less allowance for expected credit losses where applicable | | |
| (i) Treasury Bills and other short term paper | - | 3,311,137 |
| (ii) Other securities | - | 1,355,560 |
| (b) Other securities, less allowance for expected credit losses where applicable | | |
| (i) Debt | - | - |
| (ii) Shares | - | - |
| 3. Loans | | |
| (a) Non-Mortgage Loans, less allowance for expected credit losses | | |
| (i) Call and other short loans to investment dealers and brokers, secured | - | - |
| (ii) To regulated financial institutions | - | 25,896 |
| (iii) To Canadian federal government, provinces, municipal or school corporations | - | - |
| (iv) To foreign governments | - | - |
| (v) Lease receivables | - | - |
| (vi) To individuals for non-business purposes | - | - |
| Of (A) Secured by residential property | - | - |
| (i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by residential real property, of which is securitized | - | - |
| which: (B) Secured by other than residential property | - | - |
| (i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by non-residential real property, of which is securitized | - | - |
| (iii) Secured by other than real property | - | - |
| (iv) Secured by other than real property, of which is securitized | - | - |
| or which: (C) Not secured | - | - |
| i) Not secured | - | - |
| ii) Not secured of which is securitized | - | - |
| (vii) Reverse repurchase agreements | - | - |
| (viii) To individuals and others for business purposes | 753,306 | 3,149,426 |
| Of (A) Secured by residential property | - | - |
| (i) Secured by residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by residential real property, of which is securitized | - | - |
| which: (B) Secured by other than residential property | 453,877 | 1,085,542 |
| (i) Secured by non-residential real property for the purpose of calculating the NMLP available for pledging to the Bank of Canada | - | - |
| (ii) Secured by non-residential real property, of which is securitized | - | - |
| (iii) Secured by other than real property | - | - |
| (iv) Secured by other than real property, of which is securitized | - | - |
| or which: (C) Not secured | - | - |
| i) Not secured | - | - |
| ii) Not secured of which is securitized | - | - |
| (b) Mortgages, less allowance for expected credit losses | | |
| (i) Residential | | |
| (A) Insured | - | - |
| (B) Of which: NHA MBS pooled and unsold | - | - |
| (C) Uninsured | - | - |
| (D) Reverse Mortgages | - | - |
| (ii) Non-residential | - | - |
| 4. Customers' liability under acceptances, less allowance for expected credit losses | 56,508 | 56,508 |
| 5. Land, buildings, and equipment, less accumulated depreciation | - | - |
| 6. Other assets, less allowance for expected credit losses where applicable | | |
| (a) Insurance-related assets | - | - |
| (b) Accrued interest | 20,110 | 44,673 |
| (c) Prepaid and deferred charges | - | 32 |
| (d) Goodwill | - | - |
| (e) Intangibles | | |
| (i) with definite lives | - | - |
| (ii) with indefinite lives | - | - |
| (f) Deferred tax assets | - | 10,872 |
| (g) Derivatives related amounts | - | 3,800 |
| (h) Due from Head Office and related Canadian regulated Financial Institutions | 2,391,008 | 6,293,126 |
| (i) Interests in associates and joint ventures | - | - |
| (j) Other | 7,401 | 92,088 |
| Total Assets | 3,540,063 | 22,841,866 |

| Section II - Liabilities | Foreign Currency | Total |
|---|-----------------------------|-------------------|
| 1. Demand and notice deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | 208,279 | 309,941 |
| (d) Individuals | | |
| (i) Tax sheltered | - | - |
| (ii) Other | - | - |
| (e) Other | 2,331,476 | 11,176,544 |
| 2. Fixed-term deposits | | |
| (a) Federal and Provincial | - | - |
| (b) Municipal or School Corporations | - | - |
| (c) Deposit-taking institutions | - | - |
| (d) Individuals | | |
| (i) Tax-sheltered | - | - |
| (ii) Other | - | - |
| (e) Others | 15,823 | 42,686 |
| 3. Cheques and other items in transit | | |
| 4. Advances from the Bank of Canada | | |
| 5. Acceptances | 56,594 | 56,594 |
| 6. Other liabilities | | |
| (a) Liabilities of subsidiaries, other than deposits | | |
| (i) Call and other short loans payable | - | - |
| (ii) Other | - | - |
| (b) Insurance-related liabilities | | |
| (c) Accrued interest | 7,718 | 32,947 |
| (d) Mortgages and loans payable | - | - |
| (e) Income taxes | | |
| (i) Current | - | 31,515 |
| (ii) Deferred | - | - |
| (f) Obligations related to borrowed securities | - | - |
| (g) Obligations related to assets sold under repurchase agreements | | |
| (i) Of which obligations are to the Bank of Canada or other organizations of the federal government | - | - |
| (ii) Of which: which have the Bank of Canada or other organizations of the federal government as the counterparty | - | - |
| (iii) Of which are overnight and term repos with the Bank of Canada | - | - |
| (iv) Of which are repos with the Receiver General | - | - |
| (v) Of which are on balance sheet repos with CHT | - | - |
| (vi) Of which are other repo transactions with organizations of the federal government | - | - |
| (vii) Of which are repos with Federal and Provincial public pension plans (CPP and QPP) | - | - |
| (h) Deferred income | 1,805 | 3,050 |
| (i) Derivative related amounts | - | 116,825 |
| (j) Due to Head Office and related Canadian regulated Financial Institutions | 7,998,121 | 11,035,788 |
| (k) Other | 12,414 | 56,181 |
| 7. Subordinated debt | | |
| 8. Shareholders' equity | | |
| (a) Preferred shares | - | - |
| (b) Common shares | - | - |
| (c) Contributed surplus | - | - |
| (d) Retained earnings | - | - |
| (e) Non-controlling interests | - | - |
| (f) Accumulated Other Comprehensive Income (Loss) | | (20,205) |
| Total liabilities and shareholders' equity | 10,632,230 | 22,841,866 |