

Client GEF OTC MTM Statement based on Close Of Business 14-Sep-2018

To : CITIGROUP GLOBAL MARKETS EUROPE

Contact Name : xxxxxxxxxx@xxxx.xxx

From : Client GEF

Contact Name : xxxxxxxxxx@xxxx.xxx

Summary

MTM Value 661,910

Independent Amount 590,494

Portfolio Initial Margin 0

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Net Amount 1,252,404

Threshold 0

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Net Credit Support Amount

Required

1,252,404

Net Collateral Balance (1,744,000)

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(491,596)

Minimum Transfer 100,000

Rounding 10,000

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Margin Call Pay/(Receive) (490,000)

Reporting Currency EUR

Margin Due Date 17-Sep-2018

Please contact our office to confirm your agreement to the amount of the collateral movement and confirm settlement details.

This report is confidential, unauthorised use is forbidden. Please destroy if you are not the addressee.