

NTMR Limits Inventory

Category	Type	Risk Metric Name	Sub-Category	Monitoring Frequency	Limit Management System
A	Firm-wide NTMR Regulatory and Risk Appetite Metrics	Spot Static IRE (+/-100bps, +/-200bps)	Citigroup, CBNA	Monthly	Onyx
		Spot Runoff EVS (+/-100bps, +/-200bps)	Citigroup, CBNA		
		OCI Capital at Risk	Citigroup, CBNA		
		FX NIH Ratio Stress Loss	Citigroup, CBNA		
		Capital Based Stress Loss Limit for NTMR	Citigroup, CBNA		
B	Other Firm-wide NTMR Metrics (non-regulatory and non-risk appetite)	HLA HTM Limit	Citigroup	Monthly	Onyx
		Non-HLA HTM Limit		Monthly	Onyx
		Citigroup FX TCE Stress Loss Limit		Monthly	Onyx
		AFS Risk Factor Sensitivity Limits		Daily	Limit Central
C	Material IRRBB Unit- level NTMR Metrics	Spot Static IRE (+/-100bps, +/-200bps)	CTI, MT, Legal Entities	Monthly	Onyx
		Spot Runoff EVS (+/-100bps, +/-200bps)	CTI, MT, Legal Entities	Monthly	Onyx
		AFS Risk Factor Sensitivity Limits	Legal Entities	Daily	Limit Central
		FX NIH Ratio exposure	Citigroup	Monthly	Onyx
		Capital Based Stress Loss Product View	Citigroup	Monthly	Onyx
		Other Market Risk Limits (DV01, CR01, OCI Capital at Risk, FX notional etc.)	CTI, MT, GSP	Daily/Weekly	Onyx / Limit Central
D	Other Less Material NTMR Metrics	Spot Static IRE (+/-100bps, +/-200bps)	Legal Entities	Monthly	Onyx
		Spot Runoff EVS (+/-100bps, +/-200bps)	Legal Entities, Business Segments	Monthly	Onyx
		AFS Risk Factor Sensitivity Limits	Legal Entities	Daily	Limit Central
		Capital Based Stress Loss Business View	Business Segments	Monthly	Onyx
		Other Market Risk Limits (Basis Risk, MBS Risk Factor Sensitivity, FX, etc.)	CTI, MT	Daily	Onyx / Limit Central