## Revenue Marks ($, MM)

| | 3Q'07 | 4Q'07 | 1Q'08 | 2Q'08 | 3Q'08 | 4Q'08 | 1Q'09 | 2Q'09 | 3Q'09 | 4Q'09 |
|---|---|---|---|---|---|---|---|---|---|---|
| **Write-downs on sub-prime related direct exposures [1]** | | | | | | | | | | |
| Special Asset Pool | (1,831) | (16,481) | (5,912) | (3,395) | (394) | (4,582) | (2,296) | 613 | 1,967 | 526 |
| **Total** | (1,831) | (16,481) | (5,912) | (3,395) | (394) | (4,582) | (2,296) | 613 | 1,967 | 526 |
| **Monoline Credit Value Adjustment (CVA)** | | | | | | | | | | |
| Special Asset Pool | - | (936) | (1,491) | (2,428) | (920) | (897) | (1,090) | 157 | (61) | (306) |
| **Total** | - | (936) | (1,491) | (2,428) | (920) | (897) | (1,090) | 157 | (61) | (306) |
| **Write-downs on highly lev'd finance commitments [2]** | | | | | | | | | | |
| Special Asset Pool | (1,352) | (135) | (3,078) | (428) | (792) | (594) | (247) | (237) | (24) | (13) |
| **Total** | (1,352) | (135) | (3,078) | (428) | (792) | (594) | (247) | (237) | (24) | (13) |
| **Write-downs on Alt-A mortgages [3, 4]** | | | | | | | | | | |
| Securities and Banking | - | - | (216) | (48) | (221) | (252) | 13 | 99 | 142 | 67 |
| Special Asset Pool | - | - | (799) | (277) | (932) | (1,067) | (503) | (390) | (196) | (362) |
| **Total** | - | - | (1,015) | (325) | (1,153) | (1,319) | (490) | (291) | (54) | (295) |
| **Mark to market on ARS** | | | | | | | | | | |
| Special Asset Pool | - | - | (1,457) | 197 | (166) | (306) | (23) | - | - | - |
| **Total** | - | - | (1,457) | 197 | (166) | (306) | (23) | - | - | - |
| **Write-downs on CRE [4]** | | | | | | | | | | |
| Securities and Banking | - | - | (105) | (85) | 102 | (46) | (35) | (146) | (82) | (211) |
| Brokerage and Asset Management | - | - | 31 | (4) | (64) | (154) | (155) | (27) | (7) | 8 |
| Special Asset Pool | - | - | (500) | (456) | (556) | (791) | (96) | (213) | (485) | (10) |
| **Total** | - | - | (573) | (545) | (519) | (991) | (285) | (386) | (574) | (213) |
| **Write-downs on SIVs** | | | | | | | | | | |
| Special Asset Pool | - | - | (212) | 11 | (2,004) | (1,064) | (47) | 50 | (40) | (43) |
| **Total** | - | - | (212) | 11 | (2,004) | (1,064) | (47) | 50 | (40) | (43) |
| **CVA on Citi Liabilities at Fair Value Option [5]** | | | | | | | | | | |
| Securities and Banking | 194 | 512 | 1,279 | (228) | 1,526 | 1,748 | 197 | (1,452) | (955) | (1,764) |
| Special Asset Pool | - | - | - | - | - | 233 | (18) | (156) | (64) | (14) |
| **Total** | 194 | 512 | 1,279 | (228) | 1,526 | 1,981 | 179 | (1,608) | (1,019) | (1,778) |
| **Derivatives CVA [6]** | | | | | | | | | | |
| Securities and Banking | (40) | 144 | (165) | 48 | 1,178 | (4,353) | 2,462 | 597 | (723) | (133) |
| Special Asset Pool | 41 | (78) | (102) | 52 | (64) | (945) | 313 | 804 | 43 | 123 |
| **Total** | 1 | 66 | (267) | 100 | 1,114 | (5,298) | 2,775 | 1,401 | (680) | (10) |
| **PE & Equity Inv.** | | | | | | | | | | |
| Securities and Banking | 98 | 326 | 81 | 18 | (3) | (249) | (71) | 30 | 108 | 210 |
| Brokerage and Asset Management | 52 | 46 | 4 | (18) | (74) | (330) | (93) | 17 | (28) | 8 |
| Special Asset Pool | 120 | 202 | (277) | 177 | (403) | (1,498) | (1,015) | (73) | (21) | (19) |
| **Total** | 270 | 574 | (193) | 177 | (480) | (2,077) | (1,179) | (26) | 59 | 199 |
| **Gross Revenue Marks** | | | | | | | | | | |
| Securities and Banking | **252** | **982** | **874** | **(295)** | **2,582** | **(3,152)** | **2,566** | **(872)** | **(1,510)** | **(1,831)** |
| Brokerage and Asset Management | **52** | **46** | **35** | **(22)** | **(138)** | **(484)** | **(248)** | **(10)** | **(35)** | **16** |
| Special Asset Pool | **(3,022)** | **(17,428)** | **(13,828)** | **(6,547)** | **(6,231)** | **(11,511)** | **(5,022)** | **555** | **1,119** | **(118)** |
| **Total** | **(2,718)** | **(16,400)** | **(12,919)** | **(6,864)** | **(3,788)** | **(15,147)** | **(2,703)** | **(327)** | **(426)** | **(1,933)** |
| **Non-credit Accretion [7]** | | | | | | | | | | |
| Special Asset Pool | - | - | - | - | - | 190 | 541 | 501 | 502 | 450 |
| **Total** | - | - | - | - | - | 190 | 541 | 501 | 502 | 450 |
| **Net Revenue Marks** | | | | | | | | | | |
| Securities and Banking | **252** | **982** | **874** | **(295)** | **2,582** | **(3,152)** | **2,566** | **(872)** | **(1,510)** | **(1,831)** |
| Brokerage and Asset Management | **52** | **46** | **35** | **(22)** | **(138)** | **(484)** | **(248)** | **(10)** | **(35)** | **16** |
| Special Asset Pool | **(3,022)** | **(17,428)** | **(13,828)** | **(6,547)** | **(6,231)** | **(11,321)** | **(4,481)** | **1,056** | **1,621** | **332** |
| **Total** | **(2,718)** | **(16,400)** | **(12,919)** | **(6,864)** | **(3,788)** | **(14,957)** | **(2,163)** | **174** | **76** | **(1,483)** |

(1) Net of impact from hedges against direct subprime ABS CDO super senior positions.
(2) Net of underwriting fees.
(3) Net of hedges.
(4) Excludes positions in SIVs.
(5) 4Q'09 includes $840 million adjustment to the CVA balance, reflecting correction of prior periods.
(6) Includes Private Bank
(7) Booked in the net interest revenue line
Re-formatted totals may not match historicals due to rounding.
Reclassified to conform to the current period's presentation.