



Disclaimer to be used for Mark to Market Statements

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EXHIBIT A

IMPORTANT INFORMATION CONCERNING DAILY MID-MARKET MARKS

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The Mark is intended as the Citi Swap Dealer's good faith estimate of a "mid-market" price for the swap as of the close of business on the date indicated in the Valuation. The mid-market price of a swap is not readily observable in the market since an actual or active market for the swap may not exist and even if such a market does exist, swap transactions are quoted and executed by swap dealers at prices that include amounts to cover costs and risks of transacting and to provide a return to the swap dealer. In an illiquid market there will likely be a significant spread between the Mark and the level at which we or any other market participant may be willing to enter into, replace or terminate the swap. Determination of a mid-market price is therefore necessarily subjective and hypothetical and the Citi Swap Dealer's opinions may differ from those of other dealers or market participants.

The Mark (a) does not include amounts for profit, credit reserve, hedging, funding, liquidity or any other costs or adjustments, (b) may not necessarily be a price at which either you or we would agree to replace or terminate the swap, (c) may not necessarily be the value of the swap that is marked on the Citi Swap Dealer's books and (d) may not reflect the price at which you could execute the swap with any other swap dealer or counterparty. Calls for margin under the swap or related master agreement may be based on considerations other than the Mark.

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For additional information concerning the methodology and assumptions used to prepare the Mark, including changes to such methodology and assumptions during the term of the swap, please access



<https://www.citivelocity.com/menu/DoddFrankMaterialDisclosures> and click on the document file identified as "IMPORTANT INFORMATION CONCERNING DAILY MID-MARKET MARKS".

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