

11 August 2017

Chi-X Market Operations
Level 23
1 Farrer Place
Sydney NSW 2000

Dear Chi-X,

CITIFIRST GSL MINIs – Stop Loss Level Event

The Terms of Issue of the warrant series listed below issued by Citigroup Global Markets Australia Pty Limited (“Citigroup”) each provide that if the Chi-X Market Price of the Underlying Parcel is less than or equal to the Strike Price in the case of GSL MINI Longs; or greater than or equal to the Strike Price in the case of GSL MINI Shorts; the warrants in that series will terminate. The warrant series listed in the following table had terminated as a result:

GSL MINI (CHI-X Code)	Underlying Parcel	Strike Price	Required Number of Warrants	Stop Loss Level per Underlying Parcel
XJOLCE	S&P ASX 200 Futures Contract (Sep-2017)	5619.9008	0.01	5619.9008

Holders should note that under the terms of issue of the GSL MINI warrants, no payment is made upon termination of the warrants.

Yours sincerely,

Citigroup Global Markets Australia Pty Limited



Brendan Wills
Director