

SDR Disclosure

Pursuant to 17 CFR 45.10(b)(1)(ii) (Swap Data Recordkeeping and Reporting Requirements), Swap Dealers are required to disclose to its US person counterparties the identity of the Swap Data Repository (SDR) to which it is reporting all of its swaps pursuant to the Dodd-Frank Wall Street Reform and Consumer Protection Act. As of December 31, 2012, in each case when NatWest Markets Plc is designated as the “reporting counterparty” pursuant to 17 CFR 45.8, it will be reporting all of its swaps to the DTCC Data Repository (U.S.) LLC, a subsidiary of The Depository Trust & Clearing Corporation, which is a SDR registered with the Commodity Futures Trading Commission.

May 4, 2018