

Private Bank



Citi Private Bank RTS 28 Top 5 Venues Quantitative Report

30 June 2020

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1. NON-DISCRETIONARY BUSINESS – RTS¹ 28 TOP VENUES

1.1 Class of Instrument: Debt Instructions – Bond

CITIBANK N.A, London - Professional Clients		
Class of Instrument	Debt Instruments - Bonds	
Notification if <1 average trade per business day in the previous year (Y/N)	N	
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class
CITIGROUP GLOBAL MARKETS LIMITED (LEI ¹ :XKZZ2JZF41MRHTR1V493)	7.615%	12.059%
BARCLAYS BANK, LONDON (LEI:G5GSEF7VJP5I7OUK5573)	7.264%	4.31%
JP MORGAN SEC., LONDON (LEI:K6Q0W1PS1L1O4IQL9C32)	5.067%	4.354%
ZURCHER KANTONALBANK ZURICH (LEI:165GRDQ39W63PHVONY02)	3.983%	7.27%
HSBC, LONDON (LEI:MP6I5ZYZBEU3UXPYFY54)	3.202%	4.266%

¹ Legal Entity Identifier

CITIBANK N.A, London - Retail Clients		
Class of Instrument	Debt Instruments - Bonds	
Notification if <1 average trade per business day in the previous year (Y/N)	N	
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class
JP MORGAN SEC., LONDON (LEI:K6Q0W1PS1L1O4IQL9C32)	6.738%	1.350%
BARCLAYS BANK, LONDON (LEI:G5GSEF7VJP5I7OUK5573)	5.449%	1.175%
MERRILL INTL, LONDON (LEI:549300HN4UKV1E2R3U73)	4.314%	0.784%
BANCO SANTANDER SA (LEI:5493006QMFDDMYWIAM13)	4.099%	0.261%
CGML, LONDON (LEI:XKZZ2JZF41MRHTR1V493)	2.509%	1.611%

CITIBANK EUROPE Plc (UK Branch) - Professional Clients		
Class of Instrument	Debt Instruments - Bonds	
Notification if <1 average trade per business day in the previous year (Y/N)	Y	
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class
CGML, LONDON (LEI:XKZZ2JZF41MRHTR1V493)	19.96%	10.36%
BRIDPORT AND CIE S.A (LEI:213800VGFKO4K5IJUI20)	12.832%	4.955%
SOCIETE GENERALE FRANCE (LEI:O2RNE8IBXP4R0TD8PU41)	9.538%	1.802%
JP MORGAN SEC., LONDON (LEI:K6Q0W1PS1L1O4IQL9C32)	7.852%	5.405%
BANK OF AMERICA, LONDON (LEI:8NAV47TOY26Q87Y0QP81)	7.198%	3.153%

CITIBANK EUROPE Plc (UK Branch) - Retail Clients		
Class of Instrument	Debt Instruments - Bonds	
Notification if <1 average trade per business day in the previous year (Y/N)	Y	
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class
TORONTO DOMINION BANK LONDON (LEI:PT3QB789TSUIDF371261)	2.453%	2.703%
BRIDPORT AND CIE S.A (LEI:213800VGFKO4K5IJUI20)	1.573%	4.955%
ZURCHER KANTONALBANK ZURICH (LEI:165GRDQ39W63PHVONY02)	1.452%	2.252%
HSBC, LONDON (LEI:MP6I5ZYZBEU3UXPYFY54)	0.664%	2.252%
JP MORGAN SEC., LONDON (LEI:K6Q0W1PS1L1O4IQL9C32)	0.645%	1.351%

1.2 Class of Instrument: Debt Instructions – Money Market Instruments

CITIBANK N.A, London - Professional Clients		
Class of Instrument	Debt Instruments - Money Market Instruments	
Notification if <1 average trade per business day in the previous year	Y	
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class
CGML, LONDON (LEI:XKZZ2JZF41MRHTR1V493)	28.424%	23.49%
MORGAN STANLEY, LONDON (LEI:4PQUHN3JPFGFNF3BB653)	9.841%	3.356%
TORONTO DOMINION BANK LONDON (LEI:PT3QB789TSUIDF371261)	7.609%	4.027%
WELLS FARGO SECURITIES (LEI:BWS7DNS2Z4NPKPNYKL75)	5.359%	4.027%
GOLDMAN SACHS, LONDON (LEI:W22LROWP2IHZNBB6K528)	4.819%	4.027%

CITIBANK N.A, London - Retail Clients		
Class of Instrument	Debt Instruments - Money Market Instruments	
Notification if <1 average trade per business day in the previous year	Y	
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class
TORONTO DOMINION BANK LONDON (LEI:PT3QB789TSUIDF371261)	19.85%	3.356%
WELLS FARGO SECURITIES (LEI:BWS7DNS2Z4NPKPNYKL75)	7.399%	7.383%
CGML, LONDON (LEI:XKZZ2JZF41MRHTR1V493)	6.307%	15.436%
DEUTSCHE BANK, LONDON (LEI:7LTWFZYICNSX8D621K86)	1.886%	4.027%
JP MORGAN SEC., LONDON (LEI:K6Q0W1PS1L1O4IQL9C32)	1.742%	4.698%

CITIBANK EUROPE Plc (UK Branch) - Professional Clients		
Class of Instrument	Debt Instruments - Money Market Instruments	
Notification if <1 average trade per business day in the previous year	Y	
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class
JP MORGAN SEC., LONDON (LEI:K6Q0W1PS1L1O4IQL9C32)	44.89%	33.889%
HSBC, LONDON (LEI:MP6I5ZYZBEU3UXPYFY54)	13.452%	16.667%
TORONTO DOMINION BANK LONDON (LEI:PT3QB789TSUIDF371261)	11.242%	5.556%
GOLDMAN SACHS, LONDON (LEI:W22LROWP2IHZNBB6K528)	5.62%	5.556%
CGML, LONDON (LEI:XKZZ2JZF41MRHTR1V493)	3.37%	5.556%

CITIBANK EUROPE Plc (UK Branch) - Retail Clients		
Class of Instrument	Debt Instruments - Money Market Instruments	
Notification if <1 average trade per business day in the previous year	Y	
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class
WELLS FARGO SECURITIES (LEI:BWS7DNS2Z4NPKPNYKL75)	20.664%	11.111%
CGML, LONDON (LEI:XKZZ2JZF41MRHTR1V493)	0.641%	5.556%
MORGAN STANLEY, LONDON (LEI:4PQUHN3JPFGFNF3BB653)	0.105%	5.556%
BARCLAYS BANK, LONDON (LEI:G5GSEF7VJP5I7OUK5573)	0.016%	5.556%

1.3 Class of Instrument: Equities – Shares and Depository Receipts

CITIBANK N.A, London - Professional Clients		
Class of Instrument	Equities - Shares and Depository Receipts	
Notification if <1 average trade per business day in the previous year (Y/N)	N	
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class
CGML, W.T. (LEI: XKZZ2JZF41MRHTR1V493)	39.389%	73.866%
CGML, LONDON (LEI: XKZZ2JZF41MRHTR1V493)	4.814%	1.104%
BANK OF AMERICA, LONDON (LEI: 8NAV47TOY26Q87Y0QP81)	0.032%	0.015%

CITIBANK N.A, London - Retail Clients		
Class of Instrument	Equities - Shares and Depository Receipts	
Notification if <1 average trade per business day in the previous year (Y/N)	N	
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class
CGML, W.T. (LEI:XKZZ2JZF41MRHTR1V493)	53.954%	24.835%
CGML, LONDON (LEI:XKZZ2JZF41MRHTR1V493)	1.811%	0.149%
SALOMON BROS, NEW YORK	0.0%	0.030%

CITIBANK EUROPE Plc (UK Branch) - Professional Clients		
Class of Instrument	Equities - Shares and Depository Receipts	
Notification if <1 average trade per business day in the previous year (Y/N)	N	
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class
CGML, LONDON (LEI: XKZZ2JZF41MRHTR1V493)	28.846%	1.364%
CGML, W.T. (LEI: XKZZ2JZF41MRHTR1V493)	22.464%	86.357%

CITIBANK EUROPE Plc (UK Branch) - Retail Clients		
Class of Instrument	Equities - Shares and Depository Receipts	
Notification if <1 average trade per business day in the previous year (Y/N)	N	
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class
CGML, W.T. (LEI: XKZZ2JZF41MRHTR1V493)	36.351%	12.142%
CGML, LONDON (LEI: XKZZ2JZF41MRHTR1V493)	12.339%	0.136%

1.4 Class of Instruments: Exchange Traded Products – Exchange Traded Funds, Notes and Commodities

CITIBANK N.A., London - Professional Clients		
Class of Instrument	Exchange Traded Funds, Notes and Commodities	
Notification if <1 average trade per business day in the previous year (Y/N)	N	
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class
CGML, W.T. (LEI:XKZZ2JZF41MRHTR1V493)	28.791%	71.463%
CGML, LONDON (LEI:XKZZ2JZF41MRHTR1V493)	0.587%	0.162%

CITIBANK N.A., London - Retail Clients		
Class of Instrument	Exchange Traded Funds, Notes and Commodities	
Notification if <1 average trade per business day in the previous year (Y/N)	N	
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class
CGML, W.T. (LEI:XKZZ2JZF41MRHTR1V493)	70.623%	28.375%

CITIBANKEUROPE Plc (UK Branch) - Professional Clients		
Class of Instrument	Exchange Traded Funds, Notes and Commodities	
Notification if <1 average trade per business day in the previous year (Y/N)	Y	
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class
CGML, W.T. (LEI: XKZZ2JZF41MRHTR1V493)	98.312%	79.861%

CITIBANKEUROPE Plc (UK Branch) - Retail Clients		
Class of Instrument	Exchange Traded Funds, Notes and Commodities	
Notification if <1 average trade per business day in the previous year (Y/N)	Y	
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class
CGML, W.T. (LEI: XKZZ2JZF41MRHTR1V493)	1.688%	20.139%

1.5 Class of Instrument: Securitised Derivatives – Other Securitised Derivatives (Floating Rate Notes, Structured Products)

CITIBANK N.A, London - Professional Clients		
Class of Instrument	Securitised Derivatives - Other Securitised Derivatives (Floating Rate Notes, Structured Products)	
Notification if <1 average trade per business day in the previous year (Y/N)	N	
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class
CGML, LONDON (LEI: XKZZ2JZF41MRHTR1V493)	38.82%	21.179%
SOCIETE GENERALE, PARIS (LEI: O2RNE8IBXP4R0TD8PU41)	7.061%	2.67%
JP MORGAN SEC., LONDON (LEI: K6Q0W1PS1L1O4IQL9C32)	5.517%	6.077%
RBC DOMINION, TORONTO (LEI: 549300QJX6CVVUXLE15)	3.28%	8.103%
LLOYDSTSB BANK PLC (LEI: H7FNTJ4851HG0EXQ1Z70)	3.066%	1.381%

CITIBANK N.A, London - Retail Clients		
Class of Instrument	Securitized Derivatives - Other Securitized Derivatives (Floating Rate Notes, Structured Products)	
Notification if <1 average trade per business day in the previous year (Y/N)	N	
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class
CGML, LONDON (LEI:XKZZ2JZF41MRHTR1V493)	12.509%	15.101%
SOCIETE GENERALE, PARIS (LEI:O2RNE8IBXP4R0TD8PU41)	5.609%	2.302%
GOLDMAN SACHS, LONDON (LEI:W22LROWP2IHZNBB6K528)	1.458%	1.381%
HSBC, LONDON (LEI:MP6I5ZYZBEU3UXPYFY54)	1.315%	1.013%
JP MORGAN SEC., LONDON (LEI:K6Q0W1PS1L1O4IQL9C32)	1.016%	2.210%

CITIBANK EUROPE Plc (UK Branch) - Professional Clients		
Class of Instrument	Securitised Derivatives - Other Securitised Derivatives (Floating Rate Notes, Structured Products)	
Notification if <1 average trade per business day in the previous year (Y/N)	Y	
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class
CGML, LONDON (LEI: XKZZ2JZF41MRHTR1V493)	83.536%	30.594%
RBCDOMINION, TORONTO (LEI: 549300QJX6CVVUXLE15)	4.296%	6.393%
SOCIETE GENERALE, PARIS (LEI: O2RNE8IBXP4ROTD8PU41)	1.059%	2.283%
HSBC, LONDON (LEI: MP6I5ZYZBEU3UXPYFY54)	0.696%	2.283%
BANK OF AMERICA, LONDON (LEI: 8NAV47T0Y26Q87Y0QP81)	0.44%	0.913%

CITIBANK EUROPE Plc (UK Branch) - Retail Clients		
Class of Instrument	Securitised Derivatives - Other Securitised Derivatives (Floating Rate Notes, Structured Products)	
Notification if <1 average trade per business day in the previous year (Y/N)	Y	
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class
CGML, LONDON (LEI: XKZZ2JZF41MRHTR1V493)	6.056%	12.329%
SOCIETE GENERALE, PARIS (LEI: O2RNE8IBXP4R0TD8PU41)	0.518%	0.913%
RBC DOMINION, TORONTO (LEI: 549300QJX6CVVUXLE15)	0.381%	2.74%
CREDIT AGRICOLE (LEI: 1VUV7VQFKUOQSJ21A208)	0.36%	0.913%
BNP PARIBAS, LONDON (LEI: 213800653HJ7YE5G9M57)	0.181%	0.457%

1.6 Class of Instrument: Securitised Derivatives – Warrants and Certificate Derivatives (Rights, Warrants)

CITIBANK N.A, London - Professional Clients		
Class of Instrument	Securitised Derivatives - Warrants and Certificate Derivatives (Rights, Warrants)	
Notification if <1 average trade per business day in the previous year (Y/N)	Y	
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class
CGML, W.T. (LEI: XKZZ2JZF41MRHTR1V493)	16.331%	17.391%
UBS AG, LONDON (LEI: BFM8T61CT2L1QCEMIK50)	4.16%	34.783%
BARCLAYS BANK, LONDON (LEI: G5GSEF7VJP5I7OUK5573)	2.276%	4.348%

CITIBANK N.A, London - Retail Clients		
Class of Instrument	Securitised Derivatives - Warrants and Certificate Derivatives (Rights, Warrants)	
Notification if <1 average trade per business day in the previous year (Y/N)	Y	
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class
CGML, W.T. (LEI: XKZZ2JZF41MRHTR1V493)	77.232%	43.478%

CITIBANK EUROPE Plc (UK Branch) - Professional Clients		
Class of Instrument	Securitized Derivatives - Warrants and Certificate Derivatives (Rights, Warrants)	
Notification if <1 average trade per business day in the previous year (Y/N)	Y	
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class
CGML, W.T. (LEI: XKZZ2JZF41MRHTR1V493)	100%	100%

1.7 Class of Instrument: Equity Derivatives – Options and Futures admitted to trading on a trading venue

CITIBANK N.A, London - Professional Clients		
Class of Instrument	Equity Derivatives - Options and Futures admitted to trading on a trading venue	
Notification if <1 average trade per business day in the previous year	N	
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class
CGML, LONDON (LEI: XKZZ2JZF41MRHTR1V493)	85.838%	83.871%
CGML, W.T. (LEI: XKZZ2JZF41MRHTR1V493)	0.199%	5.603%

CITIBANK N.A, London - Retail Clients		
Class of Instrument	Equity Derivatives - Options and Futures admitted to trading on a trading venue	
Notification if <1 average trade per business day in the previous year	N	
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class
CGML, LONDON (LEI: XKZZ2JZF41MRHTR1V493)	11.557%	6.791%
CGML, W.T. (LEI: XKZZ2JZF41MRHTR1V493)	2.405%	3.735%

CITIBANKEUROPE Plc (UK Branch) - Professional Clients		
Class of Instrument	Equity Derivatives - Options and Futures admitted to trading on a trading venue	
Notification if <1 average trade per business day in the previous year	Y	
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class
CGML, W.T. (LEI:XKZZ2JZF41MRHTR1V493)	63.917%	44.231%
CGML, LONDON (LEI:XKZZ2JZF41MRHTR1V493)	4.198%	48.077%

CITIBANKEUROPE Plc (UK Branch) - Retail Clients		
Class of Instrument	Equity Derivatives - Options and Futures admitted to trading on a trading venue	
Notification if <1 average trade per business day in the previous year	Y	
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class
CGML, W.T. (LEI:XKZZ2JZF41MRHTR1V493)	31.697%	1.923%
CGML, LONDON (LEI:XKZZ2JZF41MRHTR1V493)	0.188%	5.769%

1.8 Class of Instrument: Equity Derivatives – Swaps and Other Equity Derivatives

CITIBANK N.A, London - Professional Clients		
Class of Instrument	Equity Derivatives - Swaps and Other Equity Derivatives	
Notification if <1 average trade per business day in the previous year (Y/N)	N	
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class
CITIGROUP GLOBAL MARKETS LIMITED (LEI:XKZZ2JZF41MRHTR1V493)	99.701%	97.732%

CITIBANK N.A, London - Retail Clients		
Class of Instrument	Equity Derivatives - Swaps and Other Equity Derivatives	
Notification if <1 average trade per business day in the previous year (Y/N)	N	
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class
CITIGROUP GLOBAL MARKETS LIMITED (LEI:XKZZ2JZF41MRHTR1V493)	0.299%	2.2687%

CITIBANK EUROPE Plc (UK Branch) - Professional Clients		
Class of Instrument	Equity Derivatives - Swaps and Other Equity Derivatives	
Notification if <1 average trade per business day in the previous year (Y/N)	Y	
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class
CITIGROUP GLOBAL MARKETS LIMITED (LEI:XKZZ2JZF41MRHTR1V493)	100%	100%

1.9 Class of Instrument: Credit Derivatives – Other Credit Derivatives

CITIBANK N.A, London - Professional Clients		
Class of Instrument	Credit Derivatives - Other Credit Derivatives	
Notification if <1 average trade per business day in the previous year (Y/N)	Y	
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class
CITIGROUP GLOBAL MARKETS LIMITED (LEI: XKZZ2JZF41MRHTR1V493)	100%	100%

1.10 Class of Instrument: Interest Rate Derivatives – Futures / Options admitted to a trading venue

CITIBANK N.A, London Professional Clients		
Class of Instrument	Interest Rate Derivatives – Futures / Options admitted to a trading venue	
Notification if <1 average trade per business day in the previous year	Y	
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class
Unknown (LEI:Unknown)	39.041%	35.714%

CITIBANK N.A, London Retail Clients		
Class of Instrument	Interest Rate Derivatives – Futures / Options admitted to a trading venue	
Notification if <1 average trade per business day in the previous year	Y	
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class
Unknown (LEI:Unknown)	42.493%	42.858%
CITIGROUP GLOBAL MARKETSLIMITED (LEI:XKZZ2JZF41MRHTR1V493)	18.466%	21.429%

1.11 Class of Instrument: Interest Rate Derivatives – Swaps, Forwards and other Interest Rate Derivatives

CITIBANK N.A, London - Professional Clients		
Class of Instrument	Interest Rate Derivatives - Swaps, Forwards and other Interest Rate Derivatives	
Notification if <1 average trade per business day in the previous year (Y/N)	Y	
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class
Unknown (LEI:Unknown)	27.089%	33.333%

CITIBANK N.A, London - Retail Clients		
Class of Instrument	Interest Rate Derivatives - Swaps, Forwards and other Interest Rate Derivatives	
Notification if <1 average trade per business day in the previous year (Y/N)	Y	
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class
CITIGROUP GLOBAL MARKETS LIMITED (LEI:XKZZ2JZF41MRHTR1V493)	56.012%	50.000%
Unknown (LEI:Unknown)	16.899%	16.666%

CCITIBANKEUROPE Plc (UK Branch) - Professional Clients		
Class of Instrument	Interest Rate Derivatives - Swaps, Forwards and other Interest Rate Derivatives	
Notification if <1 average trade per business day in the previous year (Y/N)	Y	
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class
Unknown (LEI:Unknown)	35.295%	25.000%
CITIGROUP GLOBAL MARKETSLIMITED (LEI:XKZZ2JZF41MRHTR1V493)	30.154%	58.333%

CITIBANKEUROPE Plc (UK Branch) - Retail Clients		
Class of Instrument	Interest Rate Derivatives - Swaps, Forwards and other Interest Rate Derivatives	
Notification if <1 average trade per business day in the previous year (Y/N)	Y	
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class
Unknown (LEI:Unknown)	30.154%	8.333%
CITIGROUP GLOBAL MARKETSLIMITED (LEI:XKZZ2JZF41MRHTR1V493)	4.397%	8.333%

1.12 Class of Instrument: Currency Derivatives – Futures / Options admitted to a trading venue

CITIBANK N.A, London Professional Clients		
Class of Instrument	Currency Derivatives – Futures / Options admitted to a trading venue	
Notification if <1 average trade per business day in the previous year	N	
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class
Citibank- National Association (LEI:E57ODZWZ7FF32WEFA76)	9.513%	9.533%
Citibank (Switzerland) AG (LEI:4BVL95XIH9NNZF0YN485)	0.370%	0.394%
UBS AG (LEI:BFM8T61CT2L1QCCEMIK50)	0.002%	0.012%

CITIBANK N.A, London Retail Clients		
Class of Instrument	Currency Derivatives – Futures / Options admitted to a trading venue	
Notification if <1 average trade per business day in the previous year	N	
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class
Citibank- National Association (LEI:E57ODZWZ7FF32TWEFA76)	63.362%	64.729%
Citibank (Switzerland) AG (LEI:4BVL95XIH9NNZFOYN485)	5.185%	14.501%
BNP PARIBAS (LEI:ROMUWSFPU8MPRO8K5P83)	4.659%	1.634%
CITIBANK EUROPE PUBLIC LIMITED COMPANY (LEI:N1FBEDJ5J41VKZLO2475)	4.518%	1.957%
GOLDMAN SACHS INTERNATIONAL (LEI:W22LROWP2IHZNBB6K528)	4.14%	2.745%

CITIBANKEUROPE Plc (UK Branch) Professional Clients		
Class of Instrument	Currency Derivatives – Futures / Options admitted to a trading venue	
Notification if <1 average trade per business day in the previous year	N	
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class
CITIBANKEUROPE PUBLICLIMITED COMPANY (LEI:N1FBEDJ5J41VKZLO2475)	12.873%	7.561%
Citibank- National Association (LEI:E57ODZWZ7FF32TWEFA76)	11.11%	6.039%

CITIBANK EUROPE Plc (UK Branch) Retail Clients		
Class of Instrument	Currency Derivatives – Futures / Options admitted to a trading venue	
Notification if <1 average trade per business day in the previous year	N	
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class
Citibank- National Association (LEI:E57ODZWZ7FF32TWEFA76)	75.764%	83.928%
CITIBANKEUROPE PUBLICLIMITED COMPANY (LEI:N1FBEDJ5J41VKZLO2475)	0.253%%	2.473%

1.13 Class of Instrument: Currency Derivatives – Swaps, Forwards & Other Currency Derivatives

CITIBANK N.A, London Professional Clients		
Class of Instrument	Currency Derivatives - Forwards & Swaps & Other Currency Derivatives	
Notification if <1 average trade per business day in the previous year	N	
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class
Citibank- National Association (LEI:E57ODZWZ7FF32TWEFA76)	4.298%	6.106%
Citibank (Switzerland) AG (LEI:4BVL95XIH9NNZF0YN485)	0.04%	0.265%

CITIBANK N.A, London Retail Clients		
Class of Instrument	Currency Derivatives - Forwards & Swaps & Other Currency Derivatives	
Notification if <1 average trade per business day in the previous year	N	
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class
Citibank- National Association (LEI:E57ODZWZ7FF32TWEFA76)	63.233%	73.362%
JPMorgan Chase Bank- National Association (LEI:7H6GLXDRUGQFU57RNE97)	30.109%	2.743%
Citibank (Switzerland) AG (LEI:4BVL95XIH9NNZF0YN485)	1.173%	9.380%
MORGAN STANLEY & CO. INTERNATIONAL PLC (LEI:4PQUHN3JPFQFNF3BB653)	0.618%	3.805%
CITIBANK EUROPE PUBLIC LIMITED COMPANY (LEI:N1FBEDJ5J41VKZLO2475)	0.529%	4.336%

CITIBANK EUROPE Plc (UK Branch) Professional Clients		
Class of Instrument	Currency Derivatives - Forwards & Swaps & Other Currency Derivatives	
Notification if <1 average trade per business day in the previous year	Y	
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class
CITIGROUP GLOBAL MARKETSLIMITED (LEI:XKZZ2JZF41MRHTR1V493)	22.997%	16.667%
Citibank- National Association (LEI:E57ODZWZ7FF32TWEFA76)	0.505%	1.389%

CITIBANK EUROPE Plc (UK Branch) Retail		
Class of Instrument	Currency Derivatives - Forwards & Swaps & Other Currency Derivatives	
Notification if <1 average trade per business day in the previous year	Y	
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class
Citibank- National Association (LEI:E57ODZWZ7FF32TWEFA76)	76.498%	81.944%

1.14 Class of Instrument: Other Instruments (Hedge Funds, Mutual Funds)

CITIBANK N.A, London - Professional Clients		
Class of Instrument	Other Instruments (Hedge Funds, Mutual Funds)	
Notification if <1 average trade per business day in the previous year	Y	
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class
CITIGROUP GLOBAL MARKETS LIMITED (LEI: XKZZ2JZF41MRHTR1V493)	67.964%	44.068%
RBC DOMINION, TORONTO (LEI: 549300QJX6CVVUXLE15)	7.801%	1.695%
ZURCHER KANTONALBANK ZURICH (LEI: 165GRDQ39W63PHVONY02)	2.316%	1.695%
JP MORGAN SEC., LONDON (LEI: K6Q0W1PS1L1O4IQL9C32)	2.14%	5.085%
Natixis Structured Issuance SA (LEI: 549300YZ10WOWPBDW20)	0.967%	1.695%

CITIBANK N.A, London - Retail Clients		
Class of Instrument	Other Instruments (Hedge Funds, Mutual Funds)	
Notification if <1 average trade per business day in the previous year	Y	
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class
CITIGROUP GLOBAL MARKETS LIMITED (LEI:XKZZ2JZF41MRHTR1V493)	7.614%	37.288%
BNP PARIBAS, LONDON (LEI:213800653HJ7YE5G9M57)	6.208%	1.695%
BAER, CROSBY AND PIKE A.V (LEI:9598002N44FY4MZFPQ62)	2.514%	1.695%
RBC DOMINION, TORONTO (LEI:549300QJX6CVVUXLE15)	1.94%	1.695%
HSBC, LONDON (LEI:MP6I5ZYZBEU3UXPYFY54)	0.275%	1.695%

CITIBANK EUROPE Plc (UK Branch) - Professional Clients		
Class of Instrument	Other Instruments (Hedge Funds, Mutual Funds)	
Notification if <1 average trade per business day in the previous year	Y	
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class
CITIGROUP GLOBAL MARKETSLIMITED (LEI: XKZZ2JZF41MRHTR1V493)	96.014%	78.571%
GOLDMAN SACHS, LONDON (LEI: W22LROWP2IHZNBB6K528)	3.442%	14.286%

CITIBANK EUROPE Plc (UK Branch) - Retail Clients		
Class of Instrument	Other Instruments (Hedge Funds, Mutual Funds)	
Notification if <1 average trade per business day in the previous year	Y	
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class
CITIGROUP GLOBAL MARKETSLIMITED (LEI: XKZZ2JZF41MRHTR1V493)	0.544%	7.143%

2. DISCRETIONARY BUSINESS - RTS 28 TOP 5 VENUES

2.1 Class of Instrument: Debt Instruments – Bonds

CITIBANK N.A, London - Professional Clients		
Class of Instrument	Debt Instruments - Bonds	
Notification if <1 average trade per business day in the previous year	N	
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class
MORGAN STANLEY, LONDON (LEI:4PQUHN3JPFQFNF3BB653)	7.345	7.649
JP MORGAN SEC., LONDON (LEI:K6Q0W1PS1L1O4IQL9C32)	6.648	5.636
TORONTO DOMINION BANK LONDON (LEI:PT3QB789TSUIDF371261)	6.626	6.832
DEUTSCHE BANK, LONDON (LEI:7LTFWZYICNSX8D621K86)	5.86	4.991
MERRILL INTL, LONDON (LEI:549300HN4UKV1E2R3U73)	5.354	4.254

CITIBANK N.A, London - Retail Clients		
Class of Instrument	Debt Instruments - Bonds	
Notification if <1 average trade per business day in the previous year	N	
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class
DEUTSCHE BANK, LONDON (LEI:7LTWFZYICNSX8D621K86)	0.911	1.07
JP MORGAN SEC., LONDON (LEI:K6Q0W1PS1L1O4IQL9C32)	0.88	1.233
TORONTO DOMINION BANK LONDON (LEI:PT3QB789TSUIDF371261)	0.709	0.966
BARCLAYS BANK, LONDON (LEI:G5GSEF7VJP5I7OUK5573)	0.543	0.698
WELLS FARGO SECURITIES (LEI:BWS7DNS2Z4NPKPNYKL75)	0.53	0.653

2.2 Class of Instrument: : Debt Instructions – Money Market Instruments

CITIBANK N.A, London - Professional Clients		
Class of Instrument	Debt Instruments - Money Market Instruments	
Notification if <1 average trade per business day in the previous year	Y	
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class
WESTGB (LEI:EN5TNI6CI43VEPAMHL14)	100	100

2.3 Class of Instrument: Equities – Shares and Depository Receipts

CITIBANK N.A, London - Professional Clients		
Class of Instrument	Equities - Shares and Depository Receipts	
Notification if <1 average trade per business day in the previous year	N	
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class
ALLIANCE BERNSTEIN LONDON (LEI:54930049G8WQ500USD19)	25.116	23.913
MACQUAIRE CAPITAL (EUROPE) LTD (LEI:549300GX4FPMFF91RJ37)	23.451	22.361
RBC DOMINION, TORONTO (LEI:549300QJX6CVVUXLE15)	17.851	13.277

CSFB, LONDON (LEI:DL6FFRRLF74S01HE2M14)	13.558	18.009
MORGAN STANLEY, LONDON (LEI:4PQUHN3JPFQFNF3BB653)	9.228	6.501

CITIBANK N.A, London - Retail Clients		
Class of Instrument	Equities - Shares and Depository Receipts	
Notification if <1 average trade per business day in the previous year	N	
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class
MACQUAIRE CAPITAL (EUROPE) LTD (LEI:549300GX4FPMFF91RJ37)	2.365	4.211
ALLIANCE BERNSTEIN LONDON (LEI:54930049G8WQ500USD19)	2.233	2.828
CSFB, LONDON (LEI:DL6FFRRLF74S01HE2M14)	1.557	3.925
RBC DOMINION, TORONTO (LEI:549300QJX6CVVUXLE15)	1.332	2.34
MORGAN STANLEY, LONDON (LEI:4PQUHN3JPFQFNF3BB653)	0.661	0.863

2.4 Class of Instruments: Exchange Traded Products – Exchange Traded Funds

CITIBANK N.A, London - Professional Clients		
Class of Instrument	Exchange Traded Products - Exchange Traded Funds	
Notification if <1 average trade per business day in the previous year	N	
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class
MORGAN STANLEY, LONDON (LEI:4PQUHN3JPFQFNF3BB653)	27.047	16.947
JANE STREET FINANCIAL (LEI:549300ZHEHX8M31RP142)	17.201	15.581
RBC DOMINION, TORONTO (LEI:549300QJX6CVVUXLE15)	13.974	3.737
ALLIANCE BERNSTEIN LONDON (LEI:54930049G8WQ500USD19)	10.004	8.8
SUSQUEHANNA INTERNATIONAL SECURITIES LTD (LEI:635400IAV22ZOU1NFS89)	8.76	9.082

CITIBANK N.A, London - Retail Clients		
Class of Instrument	Exchange Traded Products - Exchange Traded Funds	
Notification if <1 average trade per business day in the previous year	N	
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class
JANE STREET FINANCIAL (LEI:549300ZHEHX8M31RP142)	3.047	5.019
MORGAN STANLEY, LONDON (LEI:4PQUHN3JPFGFNF3BB653)	2.794	4.948
ALLIANCE BERNSTEIN LONDON (LEI:54930049G8WQ50OUSD19)	1.626	1.596
SUSQUEHANNA INTERNATIONAL SECURITIES LTD (LEI:635400IAV22ZOU1NFS89)	1.244	2.718
RBC DOMINION, TORONTO (LEI:549300QJX6CVVUXLE15)	0.864	0.673

2.5 Class of Instrument – Currency Derivatives – Forwards & Swaps

CITIBANK N.A, London - Professional Clients		
Class of Instrument	Currency Derivatives - Forwards & Swaps	
Notification if <1 average trade per business day in the previous year	N	
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class
UBSL (LEI:BFM8T61CT2L1QCCEMIK50)	50.487	29.542
BARCLAYS (LEI:G5GSEF7VJP5I7OUK5573)	20.872	16.825
GOLDMAN SACHS (LEI:W22LROWP2IHZNBB6K528)	9.583	15.561
JPMC (LEI:7H6GLXDRUGQFU57RNE97)	6.136	10.979
SOCIETE GENERALE (LEI:O2RNE8IBXP4R0TD8PU41)	3.413	10.821

CITIBANK N.A, London - Retail Clients		
Class of Instrument	Currency Derivatives - Forwards & Swaps	
Notification if <1 average trade per business day in the previous year	N	
Top five execution venues ranked in terms of trading volumes (descending order)	Proportion of volume traded as a percentage of total in that class	Proportion of orders executed as percentage of total in that class
UBSL (LEI:BFM8T61CT2L1QCEMIK50)	4.498	6.161
BARCLAYS (LEI:G5GSEF7VJP5I7OUK5573)	2.566	3.397
JPMC (LEI:7H6GLXDRUGQFU57RNE97)	1.014	2.37
GOLDMAN SACHS (LEI:W22LROWP2IHZNBB6K528)	0.816	3.555
SOCIETE GENERALE (LEI:O2RNE8IBXP4R0TD8PU41)	0.615	0.79

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