

Private Bank



Citi Private Bank RTS 28 Top 5 Venues Quantitative Report

30 April 2021

Table of Contents

| | | |
|------|---|----|
| 1. | NON-DISCRETIONARY BUSINESS – RTS ¹ 28 TOP VENUES | 3 |
| 1.1 | Class of Instrument: Debt Instructions – Bond | 3 |
| 1.2 | Class of Instrument: Debt Instructions – Money Market Instruments..... | 7 |
| 1.3 | Class of Instrument: Equities – Shares and Depository Receipts..... | 10 |
| 1.4 | Class of Instruments: Exchange Traded Products (Exchange Traded Funds, Exchange Traded Notes and Exchange Traded Commodities)..... | 13 |
| 1.5 | Class of Instrument: Securitised Derivatives – Other Securitised Derivatives..... | 15 |
| 1.6 | Class of Instrument: Securitised Derivatives – Warrants and Certificate Derivatives | 19 |
| 1.7 | Class of Instrument: Equity Derivatives – Options and Futures admitted to trading on a trading venue..... | 21 |
| 1.8 | Class of Instrument: Equity Derivatives – Swaps and Other Equity Derivatives..... | 23 |
| 1.9 | Class of Instrument: Credit Derivatives – Other Credit Derivatives..... | 25 |
| 1.10 | Class of Instrument: Interest Rate Derivatives – Futures and Options admitted to trading on a trading venue..... | 25 |
| 1.11 | Class of Instrument: Interest Rate Derivatives – Swaps, Forwards and other Interest Rate Derivatives..... | 26 |
| 1.12 | Class of Instrument: Currency Derivatives – Futures / Options admitted to a trading venue | 27 |
| 1.13 | Class of Instrument: Currency Derivatives – Swaps, Forwards & Other Currency Derivatives | 30 |
| 1.14 | Class of Instrument: Other Instruments | 32 |
| 2. | DISCRETIONARY BUSINESS - RTS 28 TOP 5 VENUES | 35 |
| 2.1 | Class of Instrument: Debt Instruments – Bonds | 35 |
| 2.2 | Class of Instrument: Equities - Shares & depository receipts | 37 |
| 2.3 | Class of Instruments: Exchange Traded Products (Exchange traded funds, Exchange traded notes and Exchange traded commodities) | 39 |
| 2.4 | Class of Instrument – Currency derivatives - Swaps, Forwards and Other currency derivatives | 41 |

1. NON-DISCRETIONARY BUSINESS – RTS¹ 28 TOP VENUES

1.1 Class of Instrument: Debt Instructions – Bond

| | | |
|---|--|--|
| CITIBANK N.A. - 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) | 41.58% | 12.29% |
| BARCLAYS BANK, LONDON (LEI:G5GSEF7VJP5I7OUK5573) | 6.39% | 4.77% |
| JP MORGAN SEC., LONDON (LEI:K6Q0W1PS1L1O4IQL9C32) | 4.69% | 5.01% |
| GOLDMAN SACHS, LONDON (LEI:W22LROWP2IHZNBB6K528) | 3.38% | 5.56% |
| SBERBANK (LEI:549300WE6TAF5EEWQS81) | 2.71% | 0.55% |

¹ Legal Entity Identifier

| | | |
|---|--|--|
| CITIBANK N.A. - 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 |
| CGML, LONDON (LEI:XKZZ2JZF41MRHTR1V493) | 2.79% | 2.62% |
| JP MORGAN SEC., LONDON (LEI:K6Q0W1PS1L1O4IQL9C32) | 2.54% | 1.35% |
| RBC DOMINION, TORONTO (LEI:549300QJX6CVVUXLE15) | 1.64% | 1.10% |
| UBS AG, LONDON (LEI:BFM8T61CT2L1QCEMIK50) | 1.49% | 1.25% |
| JEFFRIES AND COMPANY (LEI:58PU97L1C0WSRCWADL48) | 1.05% | 0.31% |

| | | |
|---|--|--|
| CITIBANK EUROPE Plc - 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) | 16.77% | 7.80% |
| GOLDMAN SACHS, LONDON (LEI: W22LROWP21HZNB6K528) | 11.60% | 5.20% |
| JP MORGAN SEC., LONDON (LEI: K6Q0W1PS1L1O4IQL9C32) | 10.95% | 3.20% |
| BNP PARIBAS, LONDON (LEI: R0MUWSFPU8MPRO8K5P83) | 7.41% | 3.40% |
| MORGAN STALEY, LONDON (LEI: 4PQUHN3JPF6FNF3BB653) | 7.31% | 10.4% |

| CITIBANK EUROPE Plc - 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 |
| CGML, LONDON (LEI:XKZZ2JZF41MRHTR1V493) | 2.54% | 1.40% |
| BRIDPORT AND CIE S.A (LEI:213800VGFKO4K5IJUI20) | 2.27% | 2.00% |
| UBS AG, LONDON (LEI:BFM8T61CT2L1QCCEMIK50) | 1.61% | 1.20% |
| JP MORGAN SEC., LONDON (LEI:K6Q0W1PS1L1O4IQL9C32) | 1.31% | 1.40% |
| DEUTSCHE BANK, LONDON (LEI:7LTWFZYICNSX8D621K86) | 1.25% | 0.40% |

1.2 Class of Instrument: Debt Instructions – Money Market Instruments

| CITIBANK N.A. - 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) | 43.69% | 22.73% |
| GOLDMAN SACHS, LONDON (LEI:W22LROWP2IHZNBB6K528) | 8.58% | 6.49% |
| MERRILL INTL, LONDON (LEI:549300HN4UKV1E2R3U73) | 4.96% | 2.60% |
| TORONTO DOMINION BANK LONDON (LEI:PT3QB789TSUIDF371261) | 3.33% | 5.19% |
| WELLS FARGO SECURITIES (LEI:BWS7DNS2Z4NPKPNYKL75) | 2.89% | 2.60% |

| | | |
|---|--|--|
| CITIBANK N.A. - 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 |
| GOLDMAN SACHS, LONDON (LEI:W22LROWP2IHZNBB6K528) | 7.24% | 9.09% |
| CGML, LONDON (LEI:XKZZ2JZF41MRHTR1V493) | 4.25% | 8.44% |
| MIZUHO SECURITIES USA INC. (LEI:7TK5RJIZDFROZCA6XF66) | 3.72% | 3.25% |
| WELLS FARGO SECURITIES (LEI:BWS7DNS2Z4NPKPNYKL75) | 2.30% | 5.19% |
| BARCLAYS BANK, LONDON (LEI:G5GSEF7VJP5I7OUK5573) | 2.26% | 0.65% |

| CITIBANK EUROPE Plc - 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 |
| MIZUHO SECURITIES USA INC. (LEI:7TK5RJZDFROZCA6XF66) | 23.15% | 16.67% |
| GOLDMAN SACHS, LONDON (LEI:W22LROWP2IHZNBB6K528) | 22.28% | 12.50% |
| MORGAN STANLEY, LONDON (LEI:4PQUHN3JPFQFN3BB653) | 16.57% | 12.50% |
| CGML, LONDON (LEI:XKZZ2JZF41MRHTR1V493) | 11.32% | 12.50% |
| BARCLAYS BANK, LONDON (LEI:G5GSEF7VJP5I7OUK5573) | 6.95% | 8.33% |

| CITIBANK EUROPE Plc - 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 |
| NORUMA INTL., LONDON (LEI:DGQCSV2PHVF7I2743539) | 1.78% | 4.17% |
| CGML, LONDON (LEI:XKZZ2JZF41MRHTR1V493) | 0.52% | 8.33% |

1.3 Class of Instrument: Equities – Shares and Depository Receipts

| CITIBANK N.A. - 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) | 68.54% | 75.22% |
| CGML, LONDON (LEI:XKZZ2JZF41MRHTR1V493) | 7.31% | 0.33% |
| ALLIANCE BERNSTEIN LONDON (LEI:213800LBM6PT85IGM996) | 5.68% | 3.72% |

| CITIBANK N.A. - 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) | 17.65% | 19.88% |
| ALLIANCE BERNSTEIN LONDON (LEI:213800LBM6PT85IGM996) | 0.81% | 0.84% |
| CGML, LONDON (LEI:XKZZ2JZF41MRHTR1V493) | 0.004% | 0.007% |

| CITIBANK EUROPE Plc - 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) | 84.60% | 81.83% |
| ALLIANCE BERNSTEIN LONDON (LEI:213800LBM6PT85IGM996) | 3.70 | 0.93% |
| CGML, LONDON (LEI:XKZZ2JZF41MRHTR1V493) | 1.96% | 1.02% |

| CITIBANK EUROPE Plc - 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) | 9.73% | 16.22% |

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

| CITIBANK N.A. - Professional Clients | | |
|---|---|--|
| Class of Instrument | Exchange Traded Products (Exchange Traded Funds, Exchange Traded 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) | 56.34% | 69.81% |
| ALLIANCE BERNSTEIN LONDON (LEI:213800LBM6PT85IGM996) | 25.11% | 6.04% |

| CITIBANK N.A. - Retail Clients | | |
|---|---|--|
| Class of Instrument | Exchange Traded Products (Exchange Traded Funds, Exchange Traded Notes and Exchange Traded 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) | 10.82% | 22.56% |
| ALLIANCE BERNSTEIN LONDON (LEI:213800LBM6PT85IGM996) | 7.72% | 1.59% |

| CITIBANK EUROPE Plc - Professional Clients | | |
|---|---|--|
| Class of Instrument | Exchange Traded Products (Exchange Traded Funds, Exchange Traded Notes and Exchange Traded 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) | 78.48% | 85.68% |

| CITIBANK EUROPE Plc - Retail Clients | | |
|---|---|--|
| Class of Instrument | Exchange Traded Products (Exchange Traded Funds, Exchange Traded Notes and Exchange Traded 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) | 21.52% | 14.32% |

1.5 Class of Instrument: Securitised Derivatives – Other Securitised Derivatives

| CITIBANK N.A. - Professional Clients | | |
|---|--|--|
| Class of Instrument | Securitised Derivatives - Other Securitised 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 |
| CGML, LONDON (LEI: XKZZ2JZF41MRHTR1V493) | 53.95% | 20.54% |
| CREDIT AGRICOLE (LEI: 1VUV7VQFKUOQSJ21A208) | 4.58% | 4.73% |
| GOLDMAN SACHS, LONDON (LEI: W22LROWP2IHZNBB6K528) | 3.16% | 4.03% |
| SOCIETE GENERALE, PARIS (LEI: O2RNE8IBXP4R0TD8PU41) | 2.65% | 1.78% |
| BARCLAYS BANK, LONDON (LEI: G5GSEF7VJP5I7OUK5573) | 2.22% | 3.80% |

| CITIBANK N.A., London - Retail Clients | | |
|---|--|--|
| Class of Instrument | Securitized Derivatives - Other Securitized 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 |
| CGML, LONDON (LEI:XKZZ2JZF41MRHTR1V493) | 11.19% | 9.30% |
| SOCIETE GENERALE, PARIS (LEI:O2RNE8IBXP4R0TD8PU41) | 1.09% | 0.08% |
| RBC DOMINION, TORONTO (LEI:549300QJX6CVVUXLE15) | 0.59% | 1.55% |
| HSBC, LONDON (LEI:MP6I5ZYBUEU3UXPYFY54) | 0.55% | 1.08% |
| DEUTSCHE BANK, LONDON (LEI:7LTWFZYICNSX8D621K86) | 0.42% | 0.39% |

| CITIBANK EUROPE Plc - Professional Clients | | |
|---|--|--|
| Class of Instrument | Securitised Derivatives - Other Securitised 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 |
| CGML, LONDON (LEI:XKZZ2JZF41MRHTR1V493) | 19.06% | 27.34% |
| BNP PARIBAS, PARIS (LEI:6EWKU0FGVX5QQJHFGT48) | 12.67% | 4.84% |
| HSBC, LONDON (LEI:MP6I5ZYZBEU3UXPYFY54) | 12.27% | 4.84% |
| SOCIETE GENERALE, PARIS (LEI:O2RNE8IBXP4R0TD8PU41) | 10.43% | 2.77% |
| CREDIT AGRICOLE (LEI:1VUV7VQFKUOQSJ21A208) | 10.33% | 5.19% |

| CITIBANK EUROPE Plc - Retail Clients | | |
|---|--|--|
| Class of Instrument | Securitised Derivatives - Other Securitised 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 |
| CGML, LONDON (LEI:XKZZ2JZF41MRHTR1V493) | 0.66% | 2.08% |
| CREDIT AGRICOLE (LEI:1VUV7VQFKUOQSJ21A208) | 0.54% | 1.73% |
| RBC DOMINION, TORONTO (LEI:549300QJX6CVVUXLE15) | 0.44% | 0.35% |
| CSFB, LONDON (LEI:DL6FFRRLF74S01HE2M14) | 0.40% | 1.38% |
| BNP PARIBAS, LONDON (LEI:213800653HJ7YE5G9M57) | 0.13% | 0.35% |

1.6 Class of Instrument: Securitised Derivatives – Warrants and Certificate Derivatives

| CITIBANK N.A. - Professional Clients | | |
|---|--|--|
| Class of Instrument | Securitised Derivatives - Warrants and Certificate 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 |
| CGML, W.T. (LEI:XKZZ2JZF41MRHTR1V493) | 70.03% | 80.95% |
| BRIDPORT AND CIE S.A (LEI:213800VGFKO4K5IJUI20) | 29.92% | 14.29% |

| CITIBANK N.A. - Retail Clients | | |
|---|--|--|
| Class of Instrument | Securitised Derivatives - Warrants and Certificate 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 |
| CGML, W.T. (LEI:XKZZ2JZF41MRHTR1V493) | 0.05% | 4.76% |

| CITIBANK EUROPE Plc - Professional Clients | | |
|---|--|--|
| Class of Instrument | Securitised Derivatives - Warrants and Certificate 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 |
| CGML, W.T. (LEI: XKZZ2JZF41MRHTR1V493) | 87.51% | 86.67% |

| CITIBANK EUROPE Plc - Retail Clients | | |
|---|--|--|
| Class of Instrument | Securitised Derivatives - Warrants and Certificate 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 |
| CGML, W.T. (LEI: XKZZ2JZF41MRHTR1V493) | 12.49% | 13.33% |

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

| CITIBANK N.A. - 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, W.T. (LEI:XKZZ2JZF41MRHTR1V493) | 59.21% | 9.59% |
| CGML, LONDON (LEI:XKZZ2JZF41MRHTR1V493) | 20.72% | 81.69% |
| ALLIANCE BERNSTEIN LONDON (LEI:213800LBM6PT85IGM996) | 11.23% | 1.08% |

| CITIBANK N.A. - 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, W.T. (LEI:XKZZ2JZF41MRHTR1V493) | 5.59% | 2.67% |
| CGML, LONDON (LEI:XKZZ2JZF41MRHTR1V493) | 2.58% | 4.61% |
| ALLIANCE BERNSTEIN LONDON (LEI:213800LBM6PT85IGM996) | 0.67% | 0.36% |

| CITIBANK EUROPE Plc - 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) | 57.67% | 20.13% |
| CGML, LONDON (LEI:XKZZ2JZF41MRHTR1V493) | 25.99% | 71.43% |

| CITIBANK EUROPE Plc - 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) | 13.56% | 6.49% |
| CGML, LONDON (LEI: XKZZ2JZF41MRHTR1V493) | 2.77% | 1.95% |

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

| CITIBANK N.A. - 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) | 97.75% | 93.27% |
| Citibank- National Association (LEI: E57ODZWZ7FF32TWEFA76) | 0.01% | 0.08% |

| CITIBANK N.A. - 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) | 2.23% | 6.64% |

| CITIBANK EUROPE Plc - 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. - 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 and Options admitted to trading on a trading venue

| | | |
|---|--|--|
| CITIBANK N.A. Professional Clients | | |
| Class of Instrument | Interest Rate Derivatives – Futures and Options 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 DEUTSCHLAND AG | 20.82% | 40.00% |

| CITIBANK N.A. Retail Clients | | |
|---|--|--|
| Class of Instrument | Interest Rate Derivatives – Futures and Options 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 DEUTSCHLAND AG | 58.36% | 20.00% |
| CITIGROUP GLOBAL MARKETS LIMITED (LEI:XKZZ2JZF41MRHTR1V493) | 20.82% | 40.00% |

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

| CITIBANK N.A. - 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 |
| CGML DEUTSCHLAND AG | 77.38% | 33.33% |
| CITIGROUP GLOBAL MARKETS LIMITED (LEI:XKZZ2JZF41MRHTR1V493) | 22.62% | 33.33% |

| CITIBANK EUROPE Plc - 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) | 100% | 100% |

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

| CITIBANK N.A. Professional Clients | | |
|---|---|--|
| Class of Instrument | Currency Derivatives – Futures and Options 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 |
| Citibank- National Association (LEI: E57ODZWZ7FF32TWEFA76) | 91.65% | 85.17% |
| Citibank (Switzerland) AG (LEI: 4BVL95XIH9NNZF0YN485) | 0.60% | 3.83% |

| | | |
|---|---|--|
| CITIBANK N.A. Retail Clients | | |
| Class of Instrument | Currency Derivatives – Futures and Options 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 |
| Citibank- National Association (LEI:E57ODZWZ7FF32TWEFA76) | 5.18% | 7.53% |
| NATWEST MARKETS PLC (LEI:RR3QWICWWIPCS8A4S074) | 0.91% | 0.06% |
| CITIBANK EUROPE PUBLIC LIMITED COMPANY (LEI:N1FBEDJ5J41VKZLO2475) | 0.87% | 1.85% |
| DEUTSCHE BANK AKTIENGESELLSCHAFT (LEI:7LTWFZYICNSX8D621K86) | 0.39% | 0.12% |
| Citibank (Switzerland) AG (LEI:4BVL95XIH9NNZF0YN485) | 0.32% | 1.26% |

| CITIBANK EUROPE Plc Professional Clients | | |
|---|---|--|
| Class of Instrument | Currency Derivatives – Futures and Options 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 |
| CITIBANK EUROPE PUBLIC LIMITED COMPANY (LEI:N1FBEDJ5J41VKZLO2475) | 80.79% | 44.74% |
| Citibank- National Association (LEI:E57ODZWZ7FF32TWEFA76) | 18.84% | 46.84% |

| CITIBANK EUROPE Plc Retail Clients | | |
|---|---|--|
| Class of Instrument | Currency Derivatives – Futures and Options 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 |
| CITIBANK EUROPE PUBLIC LIMITED COMPANY (LEI:N1FBEDJ5J41VKZLO2475) | 0.37% | 8.42% |

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

| CITIBANK N.A, London Professional Clients | | |
|---|---|--|
| Class of Instrument | Currency Derivatives - Swaps, Forwards and 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) | 86.27% | 64.49% |
| Citibank (Switzerland) AG (LEI:4BVL95XIH9NNZF0YN485) | 10.04% | 30.84% |

| CITIBANK N.A. Retail Clients | | |
|---|---|--|
| Class of Instrument | Currency Derivatives - Swaps, Forwards and 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) | 3.69% | 4.67% |

| CITIBANK EUROPE Plc Professional Clients | | |
|---|---|--|
| Class of Instrument | Currency Derivatives - Swaps, Forwards and 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 EUROPE PUBLIC LIMITED COMPANY (LEI:N1FBEDJ5J41VKZLO2475) | 86.60% | 87.5% |
| Citibank- National Association (LEI:E57ODZWZ7FF32TWEFA76) | 9.89% | 6.25% |

| CITIBANK EUROPE Plc Retail | | |
|---|---|--|
| Class of Instrument | Currency Derivatives - Swaps, Forwards and 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 EUROPE PUBLIC LIMITED COMPANY (LEI:N1FBEDJ5J41VKZLO2475) | 3.51% | 6.25% |

1.14 Class of Instrument: Other Instruments

| CITIBANK N.A. - Professional Clients | | |
|---|--|--|
| Class of Instrument | Other 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, W.T. (LEI:XKZZ2JZF41MRHTR1V493) | 34.85% | 55.05% |
| ALLIANCE BERNSTEIN LONDON (LEI:213800LBM6PT85IGM996) | 7.22% | 11.01% |
| RBC DOMINION, TORONTO (LEI:549300QJX6CVVUXLE15) | 5.69% | 0.92% |
| MORGAN STANLEY, LONDON (LEI:4PQUHN3JPFGFNF3BB653) | 3.59% | 0.92% |
| BANCO SANTANDER SA (LEI:5493006QMFDMMYWIAM13) | 1.81% | 0.92% |

| CITIBANK N.A. - Retail Clients | | |
|---|--|--|
| Class of Instrument | Other 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, W.T. (LEI:XKZZ2JZF41MRHTR1V493) | 23.74% | 14.68% |
| ALLIANCE BERNSTEIN LONDON (LEI:213800LBM6PT85IGM996) | 14.27% | 6.42% |
| RBC DOMINION, TORONTO (LEI:549300QJX6CVVUXLE15) | 2.48% | 0.92% |
| LLOYDS TSB BANK PLC (LEI:H7FNTJ4851HG0EXQ1Z70) | 1.42% | 0.92% |
| JP MORGAN SEC., LONDON (LEI:K6Q0W1PS1L1O4IQL9C32) | 0.81% | 2.75% |

| CITIBANK EUROPE Plc - Professional Clients | | |
|---|--|--|
| Class of Instrument | Other 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, W.T. (LEI:XKZZ2JZF41MRHTR1V493) | 81.63% | 78.95% |
| BRIDPORT AND CIE S.A (LEI:213800VGFKO4K5IJUI20) | 10.17% | 10.53% |
| UBS AG, LONDON (LEI:BFM8T61CT2L1QCCEMIK50) | 7.91% | 5.26% |

| CITIBANK EUROPE Plc - Retail Clients | | |
|---|--|--|
| Class of Instrument | Other 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, W.T. (LEI:XKZZ2JZF41MRHTR1V493) | 0.29% | 5.26% |

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 |
| MARKET AXESS (LEI:529900CTXON8S5AOCB70) | 7.567 | 7.345 |
| MORGAN STANLEY, LONDON (LEI:4PQUHN3JPFGFNF3BB653) | 7.033 | 8.024 |
| JP MORGAN SEC., LONDON (LEI:K6Q0W1PS1L1O4IQL9C32) | 6.324 | 6.553 |
| GOLDMAN SACHS, LONDON (LEI:W22LROWP2IHZNBB6K528) | 5.704 | 8.521 |
| JANE STREET FINANCIAL (LEI:549300ZHEHX8M31RP142) | 5.238 | 6.938 |

| | | |
|---|--|--|
| 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 |
| JP MORGAN SEC., LONDON (LEI:K6Q0W1PS1L1O4IQL9C32) | 0.904 | 0.847 |
| MARKET AXESS (LEI:529900CTXON8S5AOCB70) | 0.814 | 1.004 |
| WELLS FARGO SECURITIES (LEI:BWS7DNS2Z4NPKPNYKL75) | 0.783 | 0.414 |
| RBC DOMINION, TORONTO (LEI:549300QJX6CVVUXLE15) | 0.72 | 0.674 |
| MORGAN STANLEY, LONDON (LEI:4PQUHN3JPFQFNF3BB653) | 0.703 | 0.973 |

2.2 Class of Instrument: Equities - Shares & depositary receipts

| | | |
|---|--|--|
| CITIBANK N.A, London - Professional Clients | | |
| Class of Instrument | Equities - Shares & depositary 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:213800LBM6PT85IGM996) | 28.212 | 28.984 |
| MACQUAIRE CAPITAL (EUROPE) LTD (LEI:549300GX4FPMFF91RJ37) | 19.706 | 19.184 |
| RBC DOMINION, TORONTO (LEI:549300QJX6CVVUXLE15) | 18.499 | 16.129 |
| CSFB, LONDON (LEI:DL6FFRRLF74S01HE2M14) | 14.891 | 14.499 |
| MORGAN STANLEY, LONDON (LEI:4PQUHN3JPFGFNF3BB653) | 10.846 | 10.321 |

| | | |
|---|--|--|
| CITIBANK N.A, London - Retail Clients | | |
| Class of Instrument | Equities - Shares & depositary 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 |
| RBC DOMINION, TORONTO (LEI:549300QJX6CVVUXLE15) | 1.612 | 2.085 |
| ALLIANCE BERNSTEIN LONDON (LEI:213800LBM6PT85IGM996) | 1.449 | 2.746 |
| MACQUAIRE CAPITAL (EUROPE) LTD (LEI:549300GX4FPMFF91RJ37) | 1.144 | 2.221 |
| CSFB, LONDON (LEI:DL6FFRRLF74S01HE2M14) | 0.998 | 1.708 |
| MORGAN STANLEY, LONDON (LEI:4PQUHN3JPFNF3BB653) | 0.877 | 1.205 |

2.3 Class of Instruments: Exchange Traded Products (Exchange traded funds, Exchange traded notes and Exchange traded commodities)

| CITIBANK N.A, London - Professional Clients | | |
|---|---|--|
| Class of Instrument | Exchange Traded Products (Exchange traded funds, Exchange traded notes and Exchange traded commodities) | |
| 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) | 22.688 | 24.915 |
| RBC DOMINION, TORONTO (LEI:549300QJX6CVVUXLE15) | 19.902 | 13.524 |
| MORGAN STANLEY, LONDON (LEI:4PQUHN3JPFQFNF3BB653) | 18.144 | 13.859 |
| JP MORGAN SEC., LONDON (LEI:K6Q0W1PS1L1O4IQL9C32) | 9.607 | 12.403 |
| SUSQUEHANNA INTERNATIONAL SECURITIES LTD (LEI:635400IAV22ZOU1NFS89) | 7.694 | 9.044 |

| CITIBANK N.A, London - Retail Clients | | |
|---|---|--|
| Class of Instrument | Exchange Traded Products (Exchange traded funds, Exchange traded notes and Exchange traded commodities) | |
| 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) | 2.72 | 4.944 |
| RBC DOMINION, TORONTO (LEI:549300QJX6CVVUXLE15) | 2.64 | 3.516 |
| MORGAN STANLEY, LONDON (LEI:4PQUHN3JPFGFNF3BB653) | 2.572 | 2.795 |
| JP MORGAN SEC., LONDON (LEI:K6Q0W1PS1L1O4IQL9C32) | 1.465 | 2.689 |
| SUSQUEHANNA INTERNATIONAL SECURITIES LTD (LEI:635400IAV22ZOU1NFS89) | 1.334 | 2.163 |

2.4 Class of Instrument – Currency derivatives - Swaps, Forwards and Other currency derivatives

| CITIBANK N.A, London - Professional Clients | | |
|---|---|--|
| Class of Instrument | Currency derivatives - Swaps, Forwards and 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 |
| UBSL (LEI:BFM8T61CT2L1QCCEMIK50) | 26.839 | 35.418 |
| JPMC (LEI:7H6GLXDRUGQFU57RNE97) | 21.68 | 19.986 |
| BARC (LEI:G5GSEF7VJP5I7OUK5573) | 16.991 | 6.934 |
| GSUK (LEI:W22LROWP2IHZNBB6K528) | 16.747 | 6.39 |
| SGSP (LEI:O2RNE8IBXP4R0TD8PU41) | 10.228 | 13.188 |

| | | |
|---|---|--|
| CITIBANK N.A, London - Retail Clients | | |
| Class of Instrument | Currency derivatives - Swaps, Forwards and 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 |
| SGSP (LEI:O2RNE8IBXP4R0TD8PU41) | 2.258 | 4.691 |
| UBSL (LEI:BFM8T61CT2L1QCCEMIK50) | 1.227 | 7.274 |
| JPMC (LEI:7H6GLXDRUGQFU57RNE97) | 0.722 | 2.787 |
| BARC (LEI:G5GSEF7VJP5I7OUK5573) | 0.268 | 1.02 |
| GSUK (LEI:W22LROWP2IHZNBB6K528) | 0.178 | 1.632 |

Citibank N.A., London Branch (Registered branch number BR001018), Citigroup Centre, Canada Square, Canary Wharf, London, E14 5LB, is authorised and regulated by the Office of the Comptroller of the Currency (USA) and authorised by the Prudential Regulation Authority. Subject to regulation by the Financial Conduct Authority and limited regulation by the Prudential Regulation Authority. Details about the extent of our regulation by the Prudential Regulation Authority are available from us on request. The contact number for Citibank N.A., London Branch is +44 (0)20 7508 8000. Ultimately owned by Citigroup Inc., New York, USA.

Citibank Europe plc is regulated by the Central Bank of Ireland. It is authorized by the Central Bank of Ireland and by the Prudential Regulation Authority. It is subject to supervision by the Central Bank of Ireland, and subject to limited regulation by the Financial Conduct Authority and the Prudential Regulation Authority. Details about the extent of our authorisation and regulation by the Prudential Regulation Authority, and regulation by the Financial Conduct Authority are available from us on request. Citibank Europe plc, UK Branch is registered as a branch in the register of companies for England and Wales with registered branch number BR017844. Its registered address is Citigroup Centre, Canada Square, Canary Wharf, London E14 5LB. VAT No.: GB 429 6256 29. Citibank Europe plc is registered in Ireland with number 132781, with its registered office at 1 North Wall Quay, Dublin 1. Citibank Europe plc is regulated by the Central Bank of Ireland. Ultimately owned by Citigroup Inc., New York, USA.

Citi and Citi with Arc Design are registered service marks of Citigroup Inc. or its affiliates.

© 2021 Citigroup Inc. All Rights Reserved.

