

Private Bank



# Citi Private Bank

## RTS 28 Top 5 Venues Quantitative Report

30 April 2021

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## 1. NON-DISCRETIONARY BUSINESS – RTS<sup>1</sup> 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 <sup>1</sup> :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%

<sup>1</sup> 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: ROMUWSFPU8MPRO8K5P83)	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:4PQUHN3JPFQFNF3BB653)	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:4PQUHN3JPFGNF3BB653)	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:4PQUHN3JPPGFNF3BB653)	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

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