

Private Bank



# Citi Private Bank

## RTS 28 Top 5 Venues Quantitative Report for the 2021 period

29 April 2022

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**CITIBANK EUROPE Plc (Lux Branch) - Professional Clients**

class of instrument:		Equities - Shares & depositary receipts (i) Tick size liquidity bands 5 and 6 (from 2000 trades per day)
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
No transactions	n/a	n/a

**CITIBANK EUROPE Plc (Lux Branch) - Retail Clients**

class of instrument:		Equities - Shares & depositary receipts (i) Tick size liquidity bands 5 and 6 (from 2000 trades per day)
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
No transactions	n/a	n/a

**CITIBANK EUROPE Plc (Lux Branch) - Professional Clients**

class of instrument:		Equities - Shares & depositary receipts (ii) Tick size liquidity bands 3 and 4 (from 80 to 1999 trades per day)	
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)	100.000%	100.000%	

**CITIBANK EUROPE Plc (Lux Branch) - Retail Clients**

class of instrument:		Equities - Shares & depositary receipts (ii) Tick size liquidity bands 3 and 4 (from 80 to 1999 trades per day)	
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)	96.005%	90.141%	
ALLIANCE BERNSTEIN LONDON (LEI: 213800LBM6PT85IGM996)	3.995%	9.859%	

**CITIBANK EUROPE Plc (Lux Branch) - Professional Clients**

class of instrument:		Equities - Shares & depositary receipts (iii) Tick size liquidity band 1 and 2 (from 0 to 79 trades per day)	
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)	90.589%	86.863%	
CGML, LONDON (LEI: XKZZ2JZF41MRHTR1V493)	7.000%	0.570%	
ALLIANCE BERNSTEIN LONDON (LEI: 213800LBM6PT85IGM996)	2.411%	12.567%	

**CITIBANK EUROPE Plc (Lux Branch) - Retail Clients**

class of instrument:		Equities - Shares & depositary receipts (iii) Tick size liquidity band 1 and 2 (from 0 to 79 trades per day)	
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)	79.845%	77.579%	
ALLIANCE BERNSTEIN LONDON (LEI: 213800LBM6PT85IGM996)	19.370%	22.283%	
CGML, LONDON (LEI: XKZZ2JZF41MRHTR1V493)	0.784%	0.138%	

**CITIBANK EUROPE Plc (Lux Branch) - 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
BRIDPORT AND CIE S.A (LEI: 213800VGFKO4K5IJUI20)	14.548%	10.777%
VTB CAPITAL PLC LONDON (LEI: 74OG4PIVJ3TT4O5NSN12)	12.578%	1.754%
CGML, W.T. (LEI: XKZZ2JZF41MRHTR1V493)	8.813%	3.509%
CGML, LONDON (LEI: XKZZ2JZF41MRHTR1V493)	7.872%	8.521%
SBERBANK (LEI: 549300WE6TAF5EEWQS81)	6.941%	2.005%

**CITIBANK EUROPE Plc (Lux 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
SBERBANK (LEI: 549300WE6TAF5EEWQS81)	52.597%	3.704%
ING AMSTERDAM (LEI: 3TK20IVIUJ8J3ZU0QE75)	19.854%	1.852%
MORGAN STANLEY, LONDON (LEI: 4PQUHN3JPFGFNF3BB653)	9.148%	22.222%
GOLDMAN SACHS, LONDON (LEI: W22LROWP2IHZNBB6K528)	3.532%	22.222%
HSBC, LONDON (LEI: MP6I5ZYZBEU3UXPYFY54)	3.450%	3.704%



**CITIBANK EUROPE Plc (Lux Branch) - Professional Clients**

class of instrument:	Debt Instruments - Money Markets Instruments	
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
WELLS FARGO SECURITIES (LEI: BWS7DNS2Z4NPKPNYKL75)	100.000%	100.000%

**CITIBANK EUROPE Plc (Lux Branch) - Retail Clients**

class of instrument:	Debt Instruments - Money Markets Instruments	
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
No transactions	n/a	n/a

**CITIBANK EUROPE Plc (Lux Branch) - Professional Clients**

class of instrument:		Interest rates derivatives (i) Futures and options admitted to trading on a trading venue	
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	
No transactions	n/a	n/a	

**CITIBANK EUROPE Plc (Lux Branch) - Retail Clients**

class of instrument:		Interest rates derivatives (i) Futures and options admitted to trading on a trading venue	
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	
No transactions	n/a	n/a	

**CITIBANK EUROPE Plc (Lux Branch) - Professional Clients**

class of instrument:		Interest rates 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)	100.000%	100.000%	

**CITIBANK EUROPE Plc (Lux Branch) - Retail Clients**

class of instrument:		Interest rates 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)	100.000%	100.000%	

**CITIBANK EUROPE Plc (Lux Branch) - 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 (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
CITIBANK EUROPE PUBLIC LIMITED COMPANY (LEI: N1FBEDJ5J41VKZLO2475)	60.935%	77.124%
CITIBANK- NATIONAL ASSOCIATION (LEI: E57ODZWZ7FF32TWEFA76)	39.016%	22.222%
CITIBANK (SWITZERLAND) AG (LEI: 4BVL95XIH9NNZF0YN485)	0.049%	0.654%

**CITIBANK EUROPE Plc (Lux Branch) - 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 (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
CITIBANK- NATIONAL ASSOCIATION (LEI: E57ODZWZ7FF32TWEFA76)	68.251%	70.472%
MORGAN STANLEY & CO. INTERNATIONAL PLC (LEI: 4PQUHN3JPF GFNF3BB653)	12.243%	4.724%
CITIBANK EUROPE PUBLIC LIMITED COMPANY (LEI: N1FBEDJ5J41VKZLO2475)	7.094%	3.150%
BNP PARIBAS (LEI: ROMUWSFPU8MPRO8K5P83)	3.431%	7.480%
JPMORGAN CHASE BANK- NATIONAL ASSOCIATION (LEI: 7H6GLXDRUGQFU57RNE97)	2.580%	3.150%

**CITIBANK EUROPE Plc (Lux Branch) - 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/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
CITIBANK EUROPE PUBLIC LIMITED COMPANY (LEI: N1FBEDJ5J41VKZLO2475)	54.028%	27.500%
CITIBANK- NATIONAL ASSOCIATION (LEI: E57ODZWZ7FF32TWEFA76)	43.810%	60.000%
CITIBANK (SWITZERLAND) AG (LEI: 4BVL95XIH9NNZF0YN485)	2.162%	12.500%

**CITIBANK EUROPE Plc (Lux Branch) – 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 (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
MORGAN STANLEY & CO. INTERNATIONAL PLC (LEI: 4PQUHN3JPFQFN3BB653)	27.234%	8.571%
CITIBANK- NATIONAL ASSOCIATION (LEI: E57ODZWZ7FF32TWEFA76)	19.142%	17.143%
JPMORGAN CHASE BANK- NATIONAL ASSOCIATION (LEI: 7H6GLXDRUGQFU57RNE97)	18.422%	11.429%
BNP PARIBAS (LEI: ROMUWSFPU8MPRO8K5P83)	10.942%	25.714%
STANDARD CHARTERED BANK (LEI: RILFO74KP1CM8P6PCT96)	8.753%	2.857%

**CITIBANK EUROPE Plc (Lux 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/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	
ALLIANCE BERNSTEIN LONDON (LEI: 213800LBM6PT85IGM996)	70.220%	12.121%	
CGML, LONDON (LEI: XKZZ2JZF41MRHTR1V493)	29.667%	81.818%	
CGML, W.T. (LEI: XKZZ2JZF41MRHTR1V493)	0.113%	6.061%	

**CITIBANK EUROPE Plc (Lux 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/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)	68.941%	76.923%	
ALLIANCE BERNSTEIN LONDON (LEI: 213800LBM6PT85IGM996)	30.205%	15.385%	
CGML, W.T. (LEI: XKZZ2JZF41MRHTR1V493)	0.855%	7.692%	



**CITIBANK EUROPE Plc (Lux 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)	100.000%	100.000%

**CITIBANK EUROPE Plc (Lux Branch) - 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):	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
No transactions	n/a	na

**CITIBANK EUROPE Plc (Lux Branch) - Professional Clients**

class of instrument:	Securitized Derivatives - Warrants 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
ALLIANCE BERNSTEIN LONDON (LEI: 213800LBM6PT85IGM996)	52.993%	35.714%
CGML, W.T. (LEI: XKZZ2JZF41MRHTR1V493)	47.007%	64.286%

**CITIBANK EUROPE Plc (Lux Branch) - Retail Clients**

class of instrument:	Securitized Derivatives - Warrants 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)	100.000%	100.000%

**CITIBANK EUROPE Plc (Lux Branch) - Professional Clients**

class of instrument:		Securitized Derivatives - Other securitized 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)	76.601%	22.388%
CGML, W.T. (LEI: XKZZ2JZF41MRHTR1V493)	5.372%	3.980%
GOLDMAN SACHS, LONDON (LEI: W22LROWP2IHZNBB6K528)	5.197%	9.453%
SOCIETE GENERALE, PARIS (LEI: O2RNE8IBXP4R0TD8PU41)	3.348%	1.493%
CREDIT AGRICOLE (LEI: 1VUV7VQFKUOQSJ21A208)	3.224%	9.453%

**CITIBANK EUROPE Plc (Lux Branch) - Retail Clients**

class of instrument:		Securitized Derivatives - Other securitized 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
GOLDMAN SACHS, LONDON (LEI: W22LROWP2IHZNBB6K528)	79.977%	30.000%
CGML, LONDON (LEI: XKZZ2JZF41MRHTR1V493)	8.528%	15.000%
CREDIT AGRICOLE (LEI: 1VUV7VQFKUOQSJ21A208)	4.320%	10.000%
BNP PARIBAS, LONDON (LEI: ROMUWSFPU8MPRO8K5P83)	3.717%	10.000%
JP MORGAN SEC., LONDON (LEI: K6Q0W1PS1L1O4IQL9C32)	1.383%	15.000%

**CITIBANK EUROPE Plc (Lux Branch) - 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):		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)	55.783%	45.534%	
CGML, W.T. (LEI: XKZZ2JZF41MRHTR1V493)	44.217%	54.466%	

**CITIBANK EUROPE Plc (Lux Branch) - 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	
ALLIANCE BERNSTEIN LONDON (LEI: 213800LBM6PT85IGM996)	68.489%	63.000%	
CGML, W.T. (LEI: XKZZ2JZF41MRHTR1V493)	31.511%	37.000%	

**CITIBANK EUROPE Plc (Lux Branch) - Professional Clients**

class of instrument:	Other Instruments	
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
CREDIT AGRICOLE (LEI: 1VUV7VQFKUOQSJ21A208)	20.624%	9.756%
LEONTEQ SECURITIES AG (LEI: ML61HP3A4MKTTA1ZB671)	20.184%	9.756%
MORGAN STANLEY, LONDON (LEI: 4PQUHN3JPFQFNF3BB653)	20.064%	7.317%
HSBC, LONDON (LEI: MP6I5ZYZBEU3UXPYFY54)	16.019%	7.317%
CGML, LONDON (LEI: XKZZ2JZF41MRHTR1V493)	8.101%	2.439%

**CITIBANK EUROPE Plc (Lux Branch) - Retail Clients**

class of instrument:	Other Instruments	
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
No transactions	n/a	n/a

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