

SEC Rule 606 Report - Citigroup Global Markets 1-6 - 1st Qtr, 2018

(Percentages of Total Non-Directed Orders Routed to Individual Route Venues)

Securities Listed on New York Stock Exchange Euronext

| Route Venues | Total (%) | Market (%) | Limit (%) | Other (%) |
|-------------------------------|-----------|------------|-----------|-----------|
| Total | 100.00 | 0.68 | 20.42 | 78.90 |
| New York Stock Exchange | 18.99 | 16.83 | 33.04 | 15.37 |
| IEX Exchange | 17.16 | 0.92 | 3.05 | 20.95 |
| UBS ATS | 13.66 | 0.00 | 0.00 | 17.32 |
| Citi Order Routing & Exec LLC | 9.24 | 41.44 | 5.51 | 9.93 |
| Citigroup Global Markets | 8.41 | 0.00 | 0.30 | 10.58 |
| Nasdaq Execution Services | 8.31 | 10.29 | 17.92 | 5.80 |
| BATS Y Exchange | 6.13 | 5.15 | 12.74 | 4.43 |
| NYSE Arca | 4.46 | 3.44 | 7.73 | 3.62 |
| DirectEdge ECN (EDGX) | 4.32 | 9.11 | 6.69 | 3.66 |

34.48% of total customer orders were non-directed orders.

Securities Listed on The Nasdaq Stock Market

| Route Venues | Total (%) | Market (%) | Limit (%) | Other (%) |
|-------------------------------|-----------|------------|-----------|-----------|
| Total | 100.00 | 1.62 | 3.43 | 94.95 |
| Citi Order Routing & Exec LLC | 21.10 | 40.04 | 95.14 | 18.10 |
| Nasdaq Execution Services | 19.10 | 23.50 | 1.89 | 19.64 |
| IEX Exchange | 10.91 | 1.52 | 0.27 | 11.46 |
| Citigroup Global Markets | 9.55 | 0.21 | 0.15 | 10.04 |
| UBS ATS | 7.89 | 0.00 | 0.00 | 8.31 |
| DirectEdge ECN (EDGX) | 6.89 | 11.91 | 0.92 | 7.02 |
| BATS Y Exchange | 5.68 | 3.27 | 0.41 | 5.91 |
| NYSE Arca | 5.68 | 4.40 | 0.37 | 5.89 |
| BATS Stock Exchange | 4.64 | 9.36 | 0.35 | 4.71 |

36.19% of total customer orders were non-directed orders.

Securities Listed on NYSE MKT or other National Securities Exchange

| Route Venues | Total (%) | Market (%) | Limit (%) | Other (%) |
|-------------------------------|-----------|------------|-----------|-----------|
| Total | 100.00 | 2.13 | 29.37 | 68.50 |
| Citi Order Routing & Exec LLC | 40.02 | 37.25 | 29.04 | 44.82 |
| NYSE Arca | 20.21 | 14.17 | 26.88 | 17.54 |
| DirectEdge ECN (EDGX) | 7.52 | 13.71 | 12.22 | 5.31 |
| BATS Stock Exchange | 5.78 | 8.80 | 9.14 | 4.24 |

| | | | | |
|---------------------------|------|------|------|------|
| BATS Y Exchange | 5.56 | 8.38 | 7.91 | 4.47 |
| Nasdaq Execution Services | 5.31 | 6.76 | 8.03 | 4.10 |
| NYSE MKT | 4.65 | 0.45 | 1.71 | 6.04 |
| IEX Exchange | 2.97 | 0.85 | 0.83 | 3.96 |
| Citigroup Global Markets | 2.52 | 0.00 | 0.03 | 3.66 |

88.99% of total customer orders were non-directed orders.

Exchange-Listed Options

| Route Venues | Total (%) | Market (%) | Limit (%) | Other (%) |
|-----------------------------------|-----------|------------|-----------|-----------|
| Total | 100.00 | 10.14 | 89.83 | 0.03 |
| Nasdaq Option Market | 39.14 | 0.01 | 43.57 | 0.00 |
| Philadelphia Exch | 14.75 | 39.08 | 12.01 | 0.00 |
| BATS Stock Exchange | 11.94 | 0.03 | 13.29 | 0.00 |
| Boston Options Exchange | 10.38 | 50.00 | 5.91 | 0.00 |
| Chicago Board Options Exchange | 5.89 | 5.70 | 5.88 | 95.12 |
| Archipelago LLC | 5.75 | 0.01 | 6.41 | 0.00 |
| ISE Gemini | 1.90 | 0.01 | 2.11 | 0.00 |
| NYSE MKT | 1.80 | 0.02 | 2.00 | 0.00 |
| International Securities Exchange | 1.51 | 0.71 | 1.60 | 0.15 |
| MIAX Options Exchange | 1.44 | 0.00 | 1.60 | 0.00 |
| C2 Options Exchange | 1.31 | 0.00 | 1.46 | 0.00 |
| MIAX PEARL Exchange | 1.20 | 0.00 | 1.33 | 0.00 |
| Nasdaq OMX BX Options | 1.08 | 0.00 | 1.20 | 0.00 |

96.23% of total customer orders were non-directed orders.

Disclosure Information:

[CORE] Citi Order Routing and Execution, LLC. is an affiliate of Citigroup Global Markets Inc. and potentially stands to profit by routing order flow.

[SBSH]

Citigroup Global Markets Inc. potentially stands to profit by trading as principal with its customers' orders.

Citigroup Global Markets Inc. ("CGMI") may collect payment on orders (excluding orders from CGMI's Smith Barney division) that are transacted for certain unaffiliated broker-dealers, via the SEC-approved mandatory marketing fee programs adopted by U.S. options exchanges. CGMI's affiliate broker-dealer, Citigroup Derivative Markets Inc. ("CDMI") acts as a market maker or specialist on most U.S. options exchanges. CDMI stands to profit by trading as an options market maker and/or specialist with order flow received from CGMI.

How to read this report:

Securities Listed on New York Stock Exchange

| Route Venues | Total (%) | Market (%) | Limit (%) | Other (%) |
|---------------|-----------|------------|-----------|-----------|
| Total (%) | 100 | 46 | 47 | 7 |
| Route Venue A | 45 | 24 | 61 | 91 |
| Route Venue B | 32 | 57 | 12 | 5 |
| Route Venue C | 8 | 13 | 15 | 0 |
| Route Venue D | 5 | 6 | 12 | 4 |

86% of total customer orders were non-directed orders.

Legend

| Row/Column | Description |
|---------------|--|
| Total row | shows the percentages of all non-directed orders for the section that are market orders, limit orders or other orders. |
| Total column | shows the percentages of all non-directed orders that were routed to each venue. |
| Market column | shows the percentages of all non-directed market orders for the section that were routed to each venue. |
| Limit column | shows the percentages of all non-directed limit orders for the section that were routed to each venue. |
| Other column | shows the percentages of all non-directed other orders for the section that were routed to each venue. |