

CITIGROUP INC
Form FWP
May 04, 2018
Table of Contents

Filed pursuant to Rule 433

Registration Statement Nos. 333-216372 and 333-216372-01

Table of Contents

2

CitiFirst Offerings Brochure | May 2018

Table of Contents

<u>Introduction to CitiFirst Investments</u>	3
CitiFirst Protection Investments	
<u>Market-Linked Notes Based on a Basket of Three Underliers (5.0 Years)</u>	4
CitiFirst Performance Investments	
<u>Barrier Securities Based on the Worst Performing of the S&P 500® Index and the Russell 2000® Index</u>	6
<u>Barrier Securities Based on the Worst Performing of the S&P 500® Index and the Russell 2000® Index</u>	8
<u>Market-Linked Notes Based on a Basket of Three Underliers</u>	10
<u>Market-Linked Notes Based on the iSTOXX® Europe Economic Growth Select 50 Index</u>	12
<u>Enhanced Barrier Digital Plus Securities Based on the STOXX® Europe 600 Index</u>	14
<u>Dual Directional Barrier Securities Based on the EURO STOXX 50® Index</u>	16
<u>Dual Directional Barrier Securities Based on the Shares of the SPDR® S&P 500® ETF Trust</u>	18
<u>General Overview of Investments</u>	20
<u>Important Information for the Monthly Offerings</u>	21
<u>Overview of Key Benefits and Risks of CitiFirst Investments</u>	22
<u>Additional Considerations</u>	23

For all offerings documented herein (other than the Market-Linked Certificates of Deposit):

Investment Product	Not FDIC Insured	May Lose Value	No Bank Guarantee
--------------------	------------------	----------------	-------------------

Table of Contents

Table of Contents

Table of Contents

Table of Contents

Table of Contents

Table of Contents

Table of Contents

Table of Contents

Table of Contents

Table of Contents

Table of Contents

Table of Contents

Table of Contents

Table of Contents

Table of Contents

Table of Contents

Table of Contents

Table of Contents

Table of Contents

Table of Contents

Table of Contents

Table of Contents

Table of Contents

Table of Contents

Table of Contents

Table of Contents