

CITIGROUP INC
Form FWP
March 08, 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 | March 2018**

Table of Contents

Introduction to CitiFirst Investments 3

CitiFirst Performance Investments

Enhanced Barrier Digital Plus Securities Based on the EURO STOXX 50® Index 4

Barrier Securities Based on Shares of the SPDR® Dow Jones Industrial AverageSM ETF Trust 6

Dual Directional Barrier Securities Based on the Shares of the SPDR® S&P 500® ETF Trust 8

Dual Directional Barrier Securities Based on the EURO STOXX 50® Index 10

Autocallable Contingent Coupon Equity Linked Securities Based on the Common Stock of Valero Energy Corporation 12

Autocallable Contingent Coupon Equity Linked Securities Based on the Common Stock of NVIDIA Corporation 14

Autocallable Contingent Coupon Equity Linked Securities Based on the Worst Performing of the Class A Common Stock of Facebook, Inc. and the Class A Common Stock of Alphabet Inc. 16

Market-Linked Notes Based on a Basket of Three Underliers 18

General Overview of Investments 20

Important Information for the Monthly Offerings 21

Overview of Key Benefits and Risks of CitiFirst Investments 22

Additional Considerations 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