ISE Solicited Order Mechanism

ISE Rule 716(e)(3) – Block Trades – Solicited Order Mechanism

Citigroup Global Markets Inc (CGMI) is required to notify customers pursuant to the International Securities Exchange (ISE) rule of our intent to use the solicited Order mechanism that it has available for members to cross customer options orders.   ISE Rule 716(e) (3) provides:

> **When handling an order of more than 500 contracts or more on your behalf, CGMI may solicit other parties to execute against your order using the International Securities Exchange's Solicited Order Mechanism. This functionality provides a single-price execution only, so that your entire order may receive a better price after being exposed to the Exchange's participants, but will not receive partial price improvement. For further details on the operation of this Mechanism, please refer to International Securities Exchange Rule 716, which is available at www.ise.com under "Membership, Rules & Fees-Regulatory-ISE Rules."**