BROKER OR DEALER		
CITIC DOLID CLODAL MADIZETS INC	as of	10/31/15
CITIGROUP GLOBAL MARKETS INC.		

# STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES

A. Cash   S. A.498.807,117   2010   2.443.909,426   7020   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2.000   2	SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)				
B. Securities (at market)         2.443.909.426 7020           2. Net unrealized profit (loss) in open futures contracts traded on a contract market         926.220.211 7030           3. Exchange traded options         1.926.979.773 7032           A. Add market value of open option contracts purchased on a contract market         1.926.979.773 7032           B. Deduct market value of open option contracts granted (sold) on a contract market         2.211.995.086 7033           A. Net equity (deficit) (add lines 1, 2, and 3)         66.579.355 7045           5. Accounts liquidating to a deficit and accounts with debit balances         66.579.355 7045           Less: amount offset by customer owned securities         6.5116.107 7047         1.463.248 7050           6. Amount required to be segregated (add lines 4 and 5)         7.595.348.683 7050           7. Deposited in segregated funds bank accounts         7.595.348.683 7050           A. Cash         2.011.280.665 7070           B. Securities representing investments of customers' funds (at market)         6.3832.821 7050           8. Margins on deposit with derivatives clearing organizations of contract markets         1.994.120.84 7100           A. Cash         5.1.994.120.84 7100           B. Securities representing investments of customers' funds (at market)         6.3.832.821 700           C. Securities held for particular customers or option customers in lieu of cash (at market)         2.91.994.	1. Net ledger balance				
Net unrealized profit (loss) in open futures contracts traded on a contract market   926.220.211   7030   3. Exchange traded options   1,926.979, 773   7032   3. Exchange traded option contracts granted (sold) on a contract market   1,926.979, 773   7042   7,583.921,435   7040   7,583.921,435   7040   7,583.921,435   7040   7,583.921,435   7040   7,583.921,435   7040   7,583.921,435   7040   7,583.921,435   7040   7,583.921,435   7040   7,583.921,435   7040   7,583.921,435   7040   7,583.921,435   7040   7,583.921,435   7040   7,583.921,435   7040   7,583.921,435   7040   7,583.921,435   7040   7,583.921,435   7040   7,583.921,435   7040   7,583.921,435   7040   7,583.921,435   7040   7,583.921,435   7040   7,583.921,435   7040   7,583.921,435   7040   7,583.921,435   7040   7,583.921,435   7040   7,583.921,435   7040   7,583.921,435   7040   7,583.921,435   7040   7,583.921,435   7040   7,583.921,435   7040   7,583.921,435   7040   7,583.921,435   7040   7,583.921,435   7040   7,583.921,435   7040   7,583.921,435   7040   7,583.921,435   7040   7,583.921,435   7040   7,583.921,435   7040   7,583.921,435   7,583.921,435   7,583.921,435   7,583.921,435   7,583.921,435   7,583.921,435   7,583.921,435   7,583.921,435   7,583.921,435   7,583.921,435   7,583.921,435   7,583.921,435   7,583.921,435   7,583.921,435   7,583.921,435   7,583.921,435   7,583.921,435   7,583.921,435   7,583.921,435   7,583.921,435   7,583.921,435   7,583.921,435   7,583.921,435   7,583.921,435   7,583.921,435   7,583.921,435   7,583.921,435   7,583.921,435   7,583.921,435   7,583.921,435   7,583.921,435   7,583.921,435   7,583.921,435   7,583.921,435   7,583.921,435   7,583.921,435   7,583.921,435   7,583.921,435   7,583.921,435   7,583.921,435   7,583.921,435   7,583.921,435   7,583.921,435   7,583.921,435   7,583.921,435   7,583.921,435   7,583.921,435   7,583.921,435   7,583.921	A. Cash		\$	4,498,807,111	7010
S. Exchange traded options   A. Add market value of open option contracts purchased on a contract market   1,926,979,773   7032   S. Deduct market value of open option contracts granted (sold) on a contract market   2,211,995,086   7033   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030   7030	B. Securities (at market)			2,443,909,426	7020
A. Add market value of open option contracts granted (sold) on a contract market  B. Deduct market value of open option contracts granted (sold) on a contract market  4. Net equity (deficit) (add lines 1, 2, and 3)  5. Accounts liquidating to a deficit and accounts with debit balances  - gross amount  66,579,365 7045  Less: amount offset by customer owned securities  6, Amount required to be segregated (add lines 4 and 5)  7. Deposited in segregated funds bank accounts  FUNDS IN SEGREGATED ACCOUNTS  7. Deposited in segregated funds bank accounts  A. Cash  B. Securities representing investments of customers 'funds (at market)  C. Securities held for particular customers or option customers in lieu of cash (at market)  B. Securities representing investments of customers' funds (at market)  C. Securities held for particular customers or option customers in lieu of cash (at market)  B. Securities representing investments of customers' funds (at market)  C. Securities held for particular customers or option customers in lieu of cash (at market)  B. Securities representing investments of customers' funds (at market)  C. Securities held for particular customers or option customers in lieu of cash (at market)  C. Securities held for particular customers or option customers in lieu of cash (at market)  C. Securities held for particular customers or option customers in lieu of cash (at market)  C. Securities held for particular customers or option customers in lieu of cash (at market)  C. Securities held for particular customers or option customers in lieu of cash (at market)  C. Securities held for particular customers or option customers in lieu of cash (at market)  C. Securities held for particular customers or option customers in lieu of cash (at market)  C. Securities held for particular customers or option customers in lieu of cash (at market)  C. Securities held for particular customers or option customers in lieu of cash (at market)  C. Securities held for particular customers or option customers in lieu of cash	2. Net unrealized profit (loss) in open futures contracts traded on a contract ma	ırket		926,220,211	7030
8. Deduct market value of open option contracts granted (sold) on a contract market 4. Net equity (deficit) (add lines 1, 2, and 3) 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount 66.579,355 7045  Less: amount offset by customer owned securities 6. Amount required to be segregated (add lines 4 and 5) 6. Amount required to be segregated (add lines 4 and 5) 6. Amount required to be segregated (add lines 4 and 5) 7.585,384.683 7.680  FUNDS IN SEGREGATED ACCOUNTS  7. Deposited in segregated funds bank accounts A. Cash 8. Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) 8. Margins on deposit with derivatives clearing organizations of contract markets A. Cash 8. Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) 8. Securities representing investments of customers' funds (at market) 9. Net settlement from (to) derivatives clearing organizations of contract market) 1. 883,424,918 7.100 9. Net settlement from (to) derivatives clearing organizations of contract market) 1. 9. Net settlement from (to) derivatives clearing organizations of contract market) 1. 9. Net settlement from (to) derivatives clearing organizations of contract market) 1. 9. Net settlement from (to) derivatives clearing organizations of contract market) 1. 9. Net settlement from (to) derivatives clearing organizations of contract market) 1. 9. Net settlement from (to) derivatives clearing organizations of contract market) 1. 9. Net settlement from (to) derivatives clearing organizations of contract market) 1. 9. Net settlement from (to) derivatives clearing organizations of contract market) 1. 9. Net settlement from (to) derivatives clearing organizations of contract market) 1. 9. Securities held for particular customers or option customers in lieu of cash (at market) 1. 9. Securities held for partic	3. Exchange traded options				
A. Net equity (deficit) (add lines 1, 2, and 3) 7,593,921,435 (7040)  5. Accounts liquidating to a deficit and accounts with debit balances -gross amount 66,579,355 (7045)  Less: amount offset by customer owned securities ( 65,116,107) (7047) 1,483,248 (7050) 6. Amount required to be segregated (add lines 4 and 5) \$7,585,384,683 (7060)  FUNDS IN SEGREGATED ACCOUNTS  7. Deposited in segregated funds bank accounts A. Cash B. Securities representing investments of customers' funds (at market) 2001,280,655 (7070) B. Securities representing investments of customers' funds (at market) 63,832,821 (7090)  8. Margins on deposit with derivatives clearing organizations of contract markets A. Cash B. Securities representing investments of customers' funds (at market) 1,883,424,918 (7100) B. Securities representing investments of customers' funds (at market) 2,375,874,104 (7102) C. Securities held for particular customers or option customers in lieu of cash (at market) 1,883,424,918 (7100) C. Securities representing investments of customers' funds (at market) 2,375,874,104 (7102) C. Securities representing investments of customers' funds (at market) 2,375,874,104 (7102) C. Securities representing investments of customers in lieu of cash (at market) 2,375,874,104 (7102) C. Securities representing investments of customers in lieu of cash (at market) 2,375,874,104 (7102) C. Securities representing organizations of contract markets 1,926,979,773 (7132) B. Value of open long option contracts 1,926,979,773 (7132) B. Value of open hort option contracts 1,926,979,773 (7132) B. Value of open short option customers or option customers in lieu of cash (at market) 2,211,995,086 (7103) C. Securities representing investments of customers' funds (at market) 2,211,995,086 (7103) C. Securities held for particular customers or option customers in lieu of cash (at market) 2,211,995,086 (7102) C. Securities held for particular customers or option customers in lieu of cash (at market) 2,211,995,086 (7102) C. Securities held for particular custo	A. Add market value of open option contracts purchased on a contract market	et		1,926,979,773	7032
S. Accounts liquidating to a deficit and accounts with debit balances	B. Deduct market value of open option contracts granted (sold) on a contract	t market	(	2,211,995,086	7033
Cash	4. Net equity (deficit) (add lines 1, 2, and 3)			7,583,921,435	7040
Less: amount offset by customer owned securities         6.5116,107 7047         1,463,248 7050           6. Amount required to be segregated (add lines 4 and 5)         7,585,384,683 7060           FUNDS IN SEGREGATED ACCOUNTS           7. Deposited in segregated funds bank accounts           A. Cash         2,011,280,655 7070           B. Securities representing investments of customers funds (at market)         63,832,821 7090           8. Margins on deposit with derivatives clearing organizations of contract markets         1,934,120,848 7100           A. Cash         1,883,424,918 7110           B. Securities representing investments of customers funds (at market)         1,883,424,918 7110           C. Securities held for particular customers or option customers in lieu of cash (at market)         2,375,874,104 7120           9. Net settlement from (to) derivatives clearing organizations of contract markets         (50,938,466) 7130           10. Exchange traded options         1,926,979,773 7132           A. Value of open long option contracts         1,926,979,773 7132           B. Value of open short option contracts         1,926,979,773 7132           B. Securities representing investments of customers' funds (at market)         5,01,22 7140           1. Net equities with other FCMs         5,01,22 7140           A. Net liquidating equity         5,01,22 7140 <t< td=""><td>5. Accounts liquidating to a deficit and accounts with debit balances</td><td></td><td></td><td></td><td></td></t<>	5. Accounts liquidating to a deficit and accounts with debit balances				
FUNDS IN SEGREGATED ACCOUNTS   7.585,384,683   7060	- gross amount		66,579,355 7045		
FUNDS IN SEGREGATED ACCOUNTS   7.585,384,683   7060					
Securities representing investments of customers' funds (at market)   Securities representing investments of customers in lieu of cash (at market)   Securities representing investments of customers in lieu of cash (at market)   Securities representing investments of customers in lieu of cash (at market)   Securities representing investments of customers in lieu of cash (at market)   Securities representing investments of customers' funds (at market)   Securities representing investments of customers in lieu of cash (at market)   Securities representing investments of customers in lieu of cash (at market)   Securities representing investments of customers in lieu of cash (at market)   Securities representing investments of customers in lieu of cash (at market)   Securities representing investments of customers in lieu of cash (at market)   Securities representing investments of customers in lieu of cash (at market)   Securities representing investments of customers in lieu of cash (at market)   Securities representing investments of customers in lieu of cash (at market)   Securities representing investments of custome	Less: amount offset by customer owned securities	(	65,116,107) 7047	1,463,248	7050
7. Deposited in segregated funds bank accounts         2,011,280,655 7070           A. Cash         2,011,280,655 7070           B. Securities representing investments of customers' funds (at market)         63,832,821 7090           C. Securities held for particular customers or option customers in lieu of cash (at market)         63,832,821 7090           8. Margins on deposit with derivatives clearing organizations of contract markets         \$ 1,934,120,848 7100           B. Securities representing investments of customers' funds (at market)         1,883,424,918 7110           C. Securities held for particular customers or option customers in lieu of cash (at market)         2,375,874,104 7120           9. Net settlement from (to) derivatives clearing organizations of contract markets         (50,938,466) 7130           10. Exchange traded options         1,926,979,773 7132           A. Value of open long option contracts         1,926,979,773 7132           B. Value of open short option contracts         1,926,979,773 7132           11. Net equities with other FCMs         5,0122 7149           A. Net liquidating equity         5,0122 7140           B. Securities representing investments of customers' funds (at market)         4,202,502 7170           12. Segregated funds on hand (describe:         7,936,832,191 7180           13. Total amount in segregation (add lines 7 through 12)         7,936,832,191 7180           14. Excess (d	6. Amount required to be segregated (add lines 4 and 5)		\$		
7. Deposited in segregated funds bank accounts         2,011,280,655 7070           A. Cash         2,011,280,655 7070           B. Securities representing investments of customers' funds (at market)         63,832,821 7090           C. Securities held for particular customers or option customers in lieu of cash (at market)         63,832,821 7090           8. Margins on deposit with derivatives clearing organizations of contract markets         \$ 1,934,120,848 7100           B. Securities representing investments of customers' funds (at market)         1,883,424,918 7110           C. Securities held for particular customers or option customers in lieu of cash (at market)         2,375,874,104 7120           9. Net settlement from (to) derivatives clearing organizations of contract markets         (50,938,466) 7130           10. Exchange traded options         1,926,979,773 7132           A. Value of open long option contracts         1,926,979,773 7132           B. Value of open short option contracts         1,926,979,773 7132           11. Net equities with other FCMs         5,0122 7149           A. Net liquidating equity         5,0122 7140           B. Securities representing investments of customers' funds (at market)         4,202,502 7170           12. Segregated funds on hand (describe:         7,936,832,191 7180           13. Total amount in segregation (add lines 7 through 12)         7,936,832,191 7180           14. Excess (d					
A. Cash B. Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at market)  8. Margins on deposit with derivatives clearing organizations of contract markets A. Cash B. Securities representing investments of customers' funds (at market) B. Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers A. Value of open long option contracts C. Securities the for open long option contracts C. Securities with other FCMS A. Net liquidating equity C. Securities representing investments of customers' funds (at market) C. Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for p	FUNDS IN SEGREGATED ACCOUNTS				
A. Cash B. Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at market)  8. Margins on deposit with derivatives clearing organizations of contract markets A. Cash B. Securities representing investments of customers' funds (at market) B. Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers A. Value of open long option contracts C. Securities the for open long option contracts C. Securities with other FCMS A. Net liquidating equity C. Securities representing investments of customers' funds (at market) C. Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for p	7. Deposited in segregated funds bank accounts				
B. Securities representing investments of customers' funds (at market)         7080           C. Securities held for particular customers or option customers in lieu of cash (at market)         63,832,821           8. Margins on deposit with derivatives clearing organizations of contract markets         1,934,120,848         7100           A. Cash         1,883,424,918         7110           B. Securities representing investments of customers' funds (at market)         1,883,424,918         7110           C. Securities held for particular customers or option customers in lieu of cash (at market)         2,375,874,104         7120           9. Net settlement from (to) derivatives clearing organizations of contract markets         (50,938,466)         7130           10. Exchange traded options         1,926,979,773         7132           A. Value of open long option contracts         1,926,979,773         7132           B. Value of open short option contracts         1,926,979,773         7132           11. Net equities with other FCMs         50,122         7140           A. Net liquidating equity         50,122         7140           B. Securities representing investments of customers' funds (at market)         50,122         7140           C. Securities representing investments of customers in lieu of cash (at market)         4,202,502         7170           12. Segregated funds on hand (describe: <td></td> <td></td> <td></td> <td>2 011 280 655</td> <td>7070</td>				2 011 280 655	7070
C. Securities held for particular customers or option customers in lieu of cash (at market)       63,832,821       7090         8. Margins on deposit with derivatives clearing organizations of contract markets       \$ 1,934,120,848       7100         A. Cash       \$ 1,834,424,918       7110         B. Securities representing investments of customers' funds (at market)       2,375,874,104       7120         C. Securities held for particular customers or option customers in lieu of cash (at market)       2,375,874,104       7120         9. Net settlement from (to) derivatives clearing organizations of contract markets       (50,938,466)       7130         10. Exchange traded options       1,926,979,773       7132         A. Value of open long option contracts       1,926,979,773       7132         B. Value of open short option contracts       1,926,979,773       7132         11. Net equities with other FCMs       1,926,979,773       7132         A. Net liquidating equity       50,122       7140         B. Securities representing investments of customers' funds (at market)       50,122       7140         C. Securities held for particular customers or option customers in lieu of cash (at market)       4,202,502       7170         12. Segregated funds on hand (describe:       7,936,832,191       7180         13. Total amount in segregation (add lines 7 through 12)       7,	B. Securities representing investments of customers' funds (at market)			2,011,200,000	
8. Margins on deposit with derivatives clearing organizations of contract markets       \$ 1,934,120,848 7100         A. Cash       \$ 1,934,120,848 7110         B. Securities representing investments of customers' funds (at market)       1,883,424,918 7110         C. Securities held for particular customers or option customers in lieu of cash (at market)       2,375,874,104 7120         9. Net settlement from (to) derivatives clearing organizations of contract markets       (50,938,466) 7130         10. Exchange traded options       1,926,979,773 7132         A. Value of open long option contracts       1,926,979,773 7132         B. Value of open short option contracts       1,926,979,773 7132         11. Net equities with other FCMs       50,122 7140         A. Net liquidating equity       50,122 7140         B. Securities representing investments of customers' funds (at market)       50,122 7140         C. Securities held for particular customers or option customers in lieu of cash (at market)       4,202,502 7170         12. Segregated funds on hand (describe:       )       7,936,832,191 7180         13. Total amount in segregation (add lines 7 through 12)       7,936,832,191 7180         14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)       \$ 351,447,508 7190         15. Management Target Amount for Excess funds in segregation       \$ 312,900,000 7194		h (at market)		63.832.821	
A. Cash       \$ 1,934,120,848 7100         B. Securities representing investments of customers' funds (at market)       1,883,424,918 7110         C. Securities held for particular customers or option customers in lieu of cash (at market)       2,375,674,104 7120         9. Net settlement from (to) derivatives clearing organizations of contract markets       (50,938,466) 7130         10. Exchange traded options       1,926,979,773 7132         B. Value of open long option contracts       1,926,979,773 7132         B. Value of open short option contracts       2,211,995,086) 7133         11. Net equities with other FCMs       50,122 7140         B. Securities representing investments of customers' funds (at market)       50,122 7140         B. Securities representing investments of customers in lieu of cash (at market)       4,202,502 7170         12. Segregated funds on hand (describe:       7150         13. Total amount in segregation (add lines 7 through 12)       7,936,832,191 7180         14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)       3 31,447,508 7190         15. Management Target Amount for Excess funds in segregation       3 12,900,000 7194		,			
B. Securities representing investments of customers' funds (at market)       1,883,424,918       7110         C. Securities held for particular customers or option customers in lieu of cash (at market)       2,375,874,104       7120         9. Net settlement from (to) derivatives clearing organizations of contract markets       (50,938,466)       7130         10. Exchange traded options       1,926,979,773       7132         A. Value of open long option contracts       1,926,979,773       7132         B. Value of open short option contracts       (2,211,995,086)       7133         11. Net equities with other FCMs       50,122       7140         A. Net liquidating equity       50,122       7140         B. Securities representing investments of customers' funds (at market)       4,202,502       7170         12. Segregated funds on hand (describe:       7,936,832,191       7180         13. Total amount in segregation (add lines 7 through 12)       7,936,832,191       7180         14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)       \$ 351,447,508       7190         15. Management Target Amount for Excess funds in segregation       \$ 312,900,000       7194			\$	1 934 120 848	7100
C. Securities held for particular customers or option customers in lieu of cash (at market)       2,375,874,104       7120         9. Net settlement from (to) derivatives clearing organizations of contract markets       (50,938,466)       7130         10. Exchange traded options       1,926,979,773       7132         A. Value of open long option contracts       1,926,979,773       7132         B. Value of open short option contracts       2,211,995,086       7133         11. Net equities with other FCMs       50,122       7140         A. Net liquidating equity       50,122       7140         B. Securities representing investments of customers' funds (at market)       7160       7160         C. Securities held for particular customers or option customers in lieu of cash (at market)       4,202,502       7170         12. Segregated funds on hand (describe:       7150         13. Total amount in segregation (add lines 7 through 12)       7,936,832,191       7180         14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)       \$ 351,447,508       7190         15. Management Target Amount for Excess funds in segregation       \$ 312,900,000       7194	B. Securities representing investments of customers' funds (at market)				
9. Net settlement from (to) derivatives clearing organizations of contract markets       (50,938,466)       7130         10. Exchange traded options       1,926,979,773       7132         A. Value of open long option contracts       (2,211,995,086)       7133         B. Value of open short option contracts       (2,211,995,086)       7133         11. Net equities with other FCMs       50,122       7140         A. Net liquidating equity       50,122       7140         B. Securities representing investments of customers' funds (at market)       7160         C. Securities held for particular customers or option customers in lieu of cash (at market)       4,202,502       7170         12. Segregated funds on hand (describe:       )       7150         13. Total amount in segregation (add lines 7 through 12)       7,936,832,191       7180         14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)       351,447,508       7190         15. Management Target Amount for Excess funds in segregation       312,900,000       7194	C. Securities held for particular customers or option customers in lieu of cash	h (at market)			
10. Exchange traded options       1,926,979,773       7132         A. Value of open long option contracts       1,926,979,773       7132         B. Value of open short option contracts       (2,211,995,086)       7133         11. Net equities with other FCMs       50,122       7140         A. Net liquidating equity       50,122       7140         B. Securities representing investments of customers' funds (at market)       7160         C. Securities held for particular customers or option customers in lieu of cash (at market)       4,202,502       7170         12. Segregated funds on hand (describe:       )       7150         13. Total amount in segregation (add lines 7 through 12)       7,936,832,191       7180         14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)       \$ 351,447,508       7190         15. Management Target Amount for Excess funds in segregation       \$ 312,900,000       7194	9. Net settlement from (to) derivatives clearing organizations of contract marke	ts			
B. Value of open short option contracts  11. Net equities with other FCMs  A. Net liquidating equity  B. Securities representing investments of customers' funds (at market)  C. Securities held for particular customers or option customers in lieu of cash (at market)  12. Segregated funds on hand (describe:  13. Total amount in segregation (add lines 7 through 12)  14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)  15. Management Target Amount for Excess funds in segregation  (2,211,995,086)  7133  (3,122)  7140  7160  7170  7170  7170  7180  7190  7191	10. Exchange traded options				
11. Net equities with other FCMs  A. Net liquidating equity  B. Securities representing investments of customers' funds (at market)  C. Securities held for particular customers or option customers in lieu of cash (at market)  12. Segregated funds on hand (describe:  13. Total amount in segregation (add lines 7 through 12)  14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)  15. Management Target Amount for Excess funds in segregation  17. Net equities with other FCMs  50,122 7140  4,202,502 7170  7,9160  7,936,832,191 7180  15. Management Target Amount for Excess funds in segregation  \$ 351,447,508 7190  7,194	A. Value of open long option contracts			1,926,979,773	7132
A. Net liquidating equity  B. Securities representing investments of customers' funds (at market)  C. Securities held for particular customers or option customers in lieu of cash (at market)  12. Segregated funds on hand (describe:  13. Total amount in segregation (add lines 7 through 12)  14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)  15. Management Target Amount for Excess funds in segregation  15. Management Target Amount for Excess funds in segregation  17. Total amount for Excess funds in segregation  18. Total amount for Excess funds in segregation  19.	B. Value of open short option contracts			(2,211,995,086	7133
B. Securities representing investments of customers' funds (at market)  C. Securities held for particular customers or option customers in lieu of cash (at market)  12. Segregated funds on hand (describe:  13. Total amount in segregation (add lines 7 through 12)  14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)  15. Management Target Amount for Excess funds in segregation  17160  17170  17180  17180  17180  17180  17180  17180  17190  17191	11. Net equities with other FCMs				
C. Securities held for particular customers or option customers in lieu of cash (at market)  12. Segregated funds on hand (describe:  13. Total amount in segregation (add lines 7 through 12)  14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)  15. Management Target Amount for Excess funds in segregation  16. Securities held for particular customers or option customers in lieu of cash (at market)  17. Total  17. Total amount in segregation (add lines 7 through 12)  17. Segregated funds on hand (describe:  17. Total amount in segregation (add lines 7 through 12)  17. Segregated funds on hand (describe:  17. Total amount in segregation (add lines 7 through 12)  17. Segregated funds on hand (describe:  17. Total amount in segregation (add lines 7 through 12)  17. Segregated funds on hand (describe:  17. Total amount in segregation (add lines 7 through 12)  17. Segregated funds on hand (describe:  17. Total amount in segregation (add lines 7 through 12)  17. Segregated funds on hand (describe:  17. Total amount in segregation (add lines 7 through 12)  17. Segregated funds on hand (describe:  17. Total amount in segregation (add lines 7 through 12)  17. Segregated funds on hand (describe:  17. Total amount in segregation (add lines 7 through 12)  17. Segregated funds on hand (describe:  17. Total amount in segregation (add lines 7 through 12)  17. Segregated funds on hand (describe:  17. Total amount in segregation (add lines 7 through 12)  17. Segregated funds on hand (describe:  17. Total amount in segregation (add lines 7 through 12)  17. Segregated funds on hand (describe:  17. Total amount in segregation (add lines 7 through 12)  17. Segregated funds on hand (add lines 7 through 12)  17. Segregated funds on hand (add lines 7 through 12)  17. Segregated funds on hand (add lines 7 through 12)  17. Segregated funds on hand (add lines 7 through 12)  17. Segregated funds on hand (add lines 7 through 12)  17. Segregated funds on hand (add lines 7 through 12)  17. Segregated funds on hand (add	A. Net liquidating equity			50,122	7140
12. Segregated funds on hand (describe:)715013. Total amount in segregation (add lines 7 through 12)7,936,832,191718014. Excess (deficiency) funds in segregation (subtract line 6 from line 13)\$ 351,447,508719015. Management Target Amount for Excess funds in segregation\$ 312,900,0007194	B. Securities representing investments of customers' funds (at market)				7160
13. Total amount in segregation (add lines 7 through 12)  14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)  15. Management Target Amount for Excess funds in segregation  7,936,832,191  7180  351,447,508  7190  7194	C. Securities held for particular customers or option customers in lieu of cash	h (at market)		4,202,502	7170
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) \$\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\	12. Segregated funds on hand (describe:		)		7150
15. Management Target Amount for Excess funds in segregation \$ 312,900,000 7194	13. Total amount in segregation (add lines 7 through 12)			7,936,832,191	7180
	14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$	351,447,508	7190
40 5 (15)	15. Management Target Amount for Excess funds in segregation		\$	312,900,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess \$ 38,547,508	16. Excess (deficiency) funds in segregation over (under) Management Target	Amount Excess	\$	38,547,508	7198

BROKER OR DEALER		
CITIGROUP GLOBAL MARKETS INC.	as of	10/31/15
CITIOROUP GLOBAL WARKETS INC.		

## STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS PURSUANT TO COMMISSION REGULATION 30.7

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS			
Amount required to be set aside pursuant to law, rule or regulation of a foreign government or a rule of a self-regulatory organization authorized thereunder		\$	7305
1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Cust	omers		
A. Cash		\$	504,436,533 7315
B. Securities (at market)			380,480,971 7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade			162,117,292 7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of t	rade		2,409,752 7335
B. Market value of open contracts granted (sold) on a foreign board of trade			(12,136,200) 7337
4. Net equity (deficit) (add lines 1. 2. and 3.)		\$	1,037,308,348 7345
5. Accounts liquidating to a deficit and accounts with			
debit balances - gross amount	\$17,357,692	7351	
Less: amount offset by customer owned securities	(17,294,094)	7352	63,598 7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)		\$	1,037,371,946 7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.		\$	1,037,371,946 7360

BROKER OR DEALER		
CITIGROUP GLOBAL MARKETS INC.	as of	10/31/15

# STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS PURSUANT TO COMMISSION REGULATION 30.7

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS			
1. Cash in banks			
A. Banks located in the United States	\$	32,283,191 7500	
B. Other banks qualified under Regulation 30.7			
Name(s): 7510		188,131,298 7520 \$	220,414,489 7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	380,480,971 7540	
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s): 7550		7560	380,480,971 7570
3. Equities with registered futures commission merchants			
A. Cash	\$	2,718,219 7580	
B. Securities		7590	
C. Unrealized gain (loss) on open futures contracts		86,150 7600	
D. Value of long option contracts		7610	
E. Value of short option contracts	(	) 7615	2,804,369 7620
4. Amounts held by clearing organizations of foreign boards of trade			
Name(s):			
A. Cash	\$	7640	
B. Securities		7650	
C. Amount due to (from) clearing organizations - daily variation		7660	
D. Value of long option contracts		7670	
E. Value of short option contracts	(	) 7675	7680
5. Amounts held by members of foreign boards of trade  Name(s): 7690			
A. Cash	\$	472,317,151 7700	
B. Securities		7710	
C. Unrealized gain (loss) on open futures contracts		162,040,503 7720	
D. Value of long option contracts		2,409,752 7730	
E. Value of short option contracts	(	(12,136,200) 7735	624,631,206 7740
6. Amounts with other depositories designated by a foreign board of trade  Name(s):  7750			7760
7. Segregated funds on hand (describe:	)		7765
B. Total funds in separate section 30.7 accounts	,	\$	1,228,331,035 7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line	7 Secured		
Statement page 15 from Line 8)		\$	190,959,089 7380
10. Management Target Amount for Excess funds in separate section 30.7	accounts	\$	150,000,000 7780
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Mana	gement Target	\$	40,959,089 7785

BROKER OR DEALER		
CITIGROUP GLOBAL MARKETS INC.	as of	10/31/15

# STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

Cleared Swaps Customer Requirements				
1. Net ledger balance				
A. Cash		\$	6,233,502,901	8500
B. Securities (at market)			2,430,032,170	8510
2. Net unrealized profit (loss) in open cleared swaps			(1,142,101,018)	8520
3. Cleared swaps options				
A. Market value of open cleared swaps option contracts purchased				8530
B. Market value of open cleared swaps option contracts granted (sold)		(		8540
4. Net equity (deficit) (add lines 1, 2, and 3)		\$	7,521,434,053	8550
5. Accounts liquidating to a deficit and accounts with				
debit balances - gross amount \$	23,841,595 8560			
Less: amount offset by customer owned securities	23,834,369) 8570		7,226	8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and	nd 5)	\$	7,521,441,279	8590
Funds in Cleared Swaps Customer Segregated Accounts				
7. Deposited in cleared swaps customer segregated accounts at banks				
A. Cash		\$	930,808,979	8600
B. Securities representing investments of cleared swaps customers' funds (at n	narket)			8610
C. Securities held for particular cleared swaps customers in lieu of cash (at ma	rket)		62,791,312	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps cus	stomer segregated accounts			
A. Cash			4,644,993,395	8630
B. Securities representing investments of cleared swaps customers' funds (at m	narket)			8640
C. Securities held for particular cleared swaps customers in lieu of cash (at ma	rket)		2,367,240,858	8650
9. Net settlement from (to) derivatives clearing organizations			(158,559,808)	8660
10. Cleared swaps options				
A. Value of open cleared swaps long option contracts				8670
B. Value of open cleared swaps short option contracts		(		8680
11. Net equities with other FCMs				
A. Net liquidating equity				8690
B. Securities representing investments of cleared swaps customers' funds (at n	narket)			8700
C. Securities held for particular cleared swaps customers in lieu of cash (at ma	rket)			8710
12. Cleared swaps customer funds on hand (describe:	)			8715
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)		\$	7,847,274,736	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract lin	e 6 from line 13)	\$	325,833,457	8730
15. Management Target Amount for Excess funds in cleared swaps segregated ac	ccounts	\$	211,675,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts ov	er			
(under) Management Target Excess		\$	114,158,457	8770