

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II CSE

BROKER OR DEALER CITIGROUP GLOBAL MARKETS INC.	as of	11/30/15
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STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES

SEGREGATION REQUIREMENTS (Section 4d(2) of the CEAct)

1. Net ledger balance			
A. Cash		\$ 4,457,419,578	7010
B. Securities (at market)		2,458,079,597	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			
		1,276,811,162	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		1,563,175,522	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(1,811,758,489)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)			
		7,943,727,370	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	80,134,532		7045
Less: amount offset by customer owned securities	(78,815,024)	1,319,508	7050
6. Amount required to be segregated (add lines 4 and 5)			
		\$ 7,945,046,878	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		2,023,236,756	7070
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)		47,415,813	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash		\$ 2,134,607,803	7100
B. Securities representing investments of customers' funds (at market)		1,883,637,196	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		2,406,465,501	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			
		61,712,226	7130
10. Exchange traded options			
A. Value of open long option contracts		1,563,175,522	7132
B. Value of open short option contracts	(1,811,758,489)	7133
11. Net equities with other FCMs			
A. Net liquidating equity			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)		4,198,284	7170
12. Segregated funds on hand (describe: _____)			
			7150
13. Total amount in segregation (add lines 7 through 12)			
		8,312,690,612	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			
		\$ 367,643,734	7190
15. Management Target Amount for Excess funds in segregation			
		\$ 321,200,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess			
		\$ 46,443,734	7198

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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 Customers		
A. Cash	\$ 492,456,283	7315
B. Securities (at market)	352,914,504	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	156,755,112	7325
3. Exchange traded options		
A. Market value of open option contracts purchased on a foreign board of trade	2,188,688	7335
B. Market value of open contracts granted (sold) on a foreign board of trade	(15,101,001)	7337
4. Net equity (deficit) (add lines 1. 2. and 3.)	\$ 989,213,586	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 4,610,871	7351
Less: amount offset by customer owned securities	(4,398,344)	7352
	212,527	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ 989,426,113	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ 989,426,113	7360

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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	\$	712,380	7500
B. Other banks qualified under Regulation 30.7			
Name(s): _____		333,486,538	7520
	\$		334,198,918
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	352,914,504	7540
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s): _____			7560
		352,914,504	7570
3. Equities with registered futures commission merchants			
A. Cash	\$	2,789,997	7580
B. Securities			7590
C. Unrealized gain (loss) on open futures contracts		(4,179)	7600
D. Value of long option contracts			7610
E. Value of short option contracts	(7615
		2,785,818	7620
4. Amounts held by clearing organizations of foreign boards of trade			
Name(s): _____			7630
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	\$	395,989,930	7700
B. Securities			7710
C. Unrealized gain (loss) on open futures contracts		156,753,002	7720
D. Value of long option contracts		2,188,688	7730
E. Value of short option contracts	((15,101,001)	7735
		539,830,619	7740
6. Amounts with other depositories designated by a foreign board of trade			
Name(s): _____			7750
			7760
7. Segregated funds on hand (describe: _____)			
			7765
8. Total funds in separate section 30.7 accounts			
	\$	1,229,729,859	7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8)			
	\$	240,303,746	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) Management Target			
	\$	90,303,746	7785

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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		\$ 5,765,308,480	8500
B. Securities (at market)		2,388,073,150	8510
2. Net unrealized profit (loss) in open cleared swaps			
		(928,224,937)	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)			
		\$ 7,225,156,693	8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount			
	\$ 17,200,796		8560
Less: amount offset by customer owned securities	(17,066,690)		8570
		134,106	8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)			
		\$ 7,225,290,799	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash		\$ 772,835,474	8600
B. Securities representing investments of cleared swaps customers' funds (at market)			8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		61,556,111	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		4,321,671,283	8630
B. Securities representing investments of cleared swaps customers' funds (at market)			8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		2,326,517,039	8650
9. Net settlement from (to) derivatives clearing organizations			
		(12,938,576)	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 market)			8700
C. Securities held for particular cleared swaps customers in lieu of cash (at market)			8710
12. Cleared swaps customer funds on hand (describe: _____)			
			8715
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)			
		\$ 7,469,641,331	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)			
		\$ 244,350,532	8730
15. Management Target Amount for Excess funds in cleared swaps segregated accounts			
		\$ 211,975,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess			
		\$ 32,375,532	8770