

CITIGROUP INC
Form FWP
October 02, 2015

Pricing Sheet No. 2015-CMTNG0684 dated September 30, 2015 relating to

Preliminary Pricing Supplement No. 2015-CMTNG0684 dated September 14, 2015

Citigroup Inc.

Registration Statement No. 333-192302

Filed Pursuant to Rule 433

305,985 Buffered PLUS Based on the EURO STOXX 50® Index Due October 4, 2018
Buffered Performance Leveraged Upside SecuritiesSM
Principal at Risk Securities

PRICING TERMS—SEPTEMBER 30, 2015

Underlying index: The EURO STOXX 50® Index (ticker symbol: "SX5E")
Aggregate stated principal amount: \$3,059,850
Stated principal amount: \$10 per security
Pricing date: September 30, 2015
Issue date: October 5, 2015
Valuation date: October 1, 2018, subject to postponement if such date is not a scheduled trading day or if certain market disruption events occur
Maturity date: October 4, 2018
For each \$10 stated principal amount security you hold at maturity:

If the final index level is **greater than** the initial index level:
\$10 + the leveraged return amount, subject to the maximum return at maturity

If the final index level is **equal to or less than** the initial index level by an amount **equal to or less than** the buffer amount:
\$10

Payment at maturity:

If the final index level is **less than** the initial index level by an amount **greater than** the buffer amount:
($\$10 \times \text{the index performance factor}$) + \$1.00

If the final index level is less than the initial index level by more than the buffer amount, your payment at maturity will be less, and possibly significantly less, than the \$10 stated principal amount per security. You should not invest in the securities unless you are willing and able to bear the risk of losing a significant portion of your investment.

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Initial index level:	3,100.67, the closing level of the underlying index on the pricing date		
Final index level:	The closing level of the underlying index on the valuation date		
Index performance factor:	The final index level <i>divided by</i> the initial index level		
Index percent increase:	The final index level <i>minus</i> the initial index level, <i>divided by</i> the initial index level		
Leveraged return amount:	\$10 × the index percent increase × the leverage factor		
Leverage factor:	200.00%		
Maximum return at maturity:	\$4.05 per security (40.50% of the stated principal amount). Because of the maximum return at maturity, the payment at maturity will not exceed \$14.05 per security.		
Buffer amount:	10.00%		
Listing:	The securities will not be listed on any securities exchange		
CUSIP / ISIN:	17323Q650 / US17323Q6504		
Underwriter:	Citigroup Global Markets Inc. (“CGMI”), an affiliate of the issuer, acting as principal		
Underwriting fee and issue price:	Issue price⁽¹⁾⁽²⁾	Underwriting fee	Proceeds to issuer
Per security:	\$10.00	\$0.25 ⁽²⁾	\$9.70
		\$0.05 ⁽³⁾	
Total:	\$3,059,850.00	\$91,795.50	\$2,968,054.50

(1) On the pricing date, the estimated value of the securities is \$9.695 per security, which is less than the issue price. The estimated value of the securities is based on CGMI’s proprietary pricing models and our internal funding rate. It is not an indication of actual profit to CGMI or other of our affiliates, nor is it an indication of the price, if any, at which CGMI or any other person may be willing to buy the securities from you at any time after issuance. See “Valuation of the Securities” in the related preliminary pricing supplement.

(2) CGMI, an affiliate of Citigroup Inc. and the underwriter of the sale of the securities, is acting as principal and will receive an underwriting fee of \$0.30 for each \$10 security sold in this offering. Certain selected dealers, including Morgan Stanley Wealth Management and their financial advisors, will collectively receive from CGMI a fixed selling concession of \$0.25 for each \$10 security they sell. Additionally, it is possible that CGMI and its affiliates may profit from hedging activity related to this offering, even if the value of the securities declines. See “Use of Proceeds and Hedging” in the accompanying prospectus.

(3) Reflects a structuring fee payable to Morgan Stanley Wealth Management by CGMI of \$0.05 for each security.

You should read this document together with the related preliminary pricing supplement and the other following documents, each of which can be accessed via the hyperlinks below:

Preliminary Pricing Supplement dated September 14, 2015

Product Supplement No. EA-02-03 dated November 13, 2013

Underlying Supplement No. 3 dated

November 13, 2013

Prospectus Supplement and Prospectus each dated November 13, 2013

The securities are not bank deposits and are not insured by the Federal Deposit Insurance Corporation or any other governmental agency, nor are they obligations of, or guaranteed by, a bank.

EURO STOXX 50® is a registered trademark of STOXX Limited (“STOXX”) and has been licensed for use by Citigroup Inc. and its affiliates. The securities are not sponsored, endorsed, sold, or promoted by STOXX. STOXX makes no representations or warranties to the owners of the securities or any member of the public regarding the advisability of investing in the securities. STOXX has no obligation or liability in connection with the operation, marketing, trading or sale of the securities.

Citigroup Inc. has filed a registration statement (including the related preliminary pricing supplement and the accompanying product supplement, underlying supplement, prospectus supplement and prospectus) with the Securities and Exchange Commission (“SEC”) for the offering to which this communication relates. You should read the related preliminary pricing supplement and the accompanying product supplement, underlying supplement, prospectus supplement and prospectus in that registration statement (File No. 333-192302) and the other documents Citigroup Inc. has filed with the SEC for more complete information about Citigroup Inc. and this offering. You may get these documents for free by visiting EDGAR on the SEC’s website at www.sec.gov. Alternatively, you can request the related preliminary pricing supplement and the accompanying product supplement, underlying supplement, prospectus supplement and prospectus by calling toll-free 1-800-831-9146.