

INITIAL

End Date:4/7/2016

Firm Name:Citigroup Global Markets Inc.

Form:Daily Seg - FOCUS II

Submit Date:4/8/2016

Daily Segregation - Secured Amounts

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

| | | |
|--|---|---|
| 1. | Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers | 0 [7305] |
| | A. Cash | 801,998,582 [7315] |
| | B. Securities (at market) | 315,661,740 [7317] |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade | -180,227,236 [7325] |
| 3. | Exchange traded options | |
| | a. Market value of open option contracts purchased on a foreign board of trade | 1,797,215 [7335] |
| | b. Market value of open contracts granted (sold) on a foreign board of trade | -10,510,527 [7337] |
| 4. | Net equity (deficit) (add lines 1. 2. and 3.) | 928,719,774 [7345] |
| 5. | Account liquidating to a deficit and account with a debit balances - gross amount | 13,415,777 [7351] |
| | Less: amount offset by customer owned securities | -12,128,809 [7352] 1,286,968 [7354] |
| 6. | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | 930,006,742 [7355] |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. | 930,006,742 [7360] |
| FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS | | |
| 1. | Cash in banks | |
| | A. Banks located in the United States | 33,962,456 [7500] |
| | B. Other banks qualified under Regulation 30.7 | 96,372,721 [7520] 130,335,177 [7530] |
| 2. | Securities | |
| | A. In safekeeping with banks located in the United States | 315,661,740 [7540] |
| | B. In safekeeping with other banks qualified under Regulation 30.7 | 0 [7560] 315,661,740 [7570] |
| 3. | Equities with registered futures commission merchants | |
| | A. Cash | 2,923,197 [7580] |
| | B. Securities | 0 [7590] |
| | C. Unrealized gain (loss) on open futures contracts | -1,284 [7600] |
| | D. Value of long option contracts | 0 [7610] |
| | E. Value of short option contracts | 0 [7615] 2,921,913 [7620] |
| 4. | Amounts held by clearing organizations of foreign boards of trade | |
| | A. Cash | 0 [7640] |
| | B. Securities | 0 [7650] |
| | C. Amount due to (from) clearing organization - daily variation | 0 [7660] |
| | D. Value of long option contracts | 0 [7670] |
| | E. Value of short option contracts | 0 [7675] 0 [7680] |
| 5. | Amounts held by members of foreign boards of trade | |
| | A. Cash | 861,410,810 [7700] |
| | B. Securities | 0 [7710] |
| | C. Unrealized gain (loss) on open futures contracts | -180,266,354 [7720] |
| | D. Value of long option contracts | 1,797,215 [7730] |
| | E. Value of short option contracts | -10,510,527 [7735] 672,431,144 [7740] |
| 6. | Amounts with other depositories designated by a foreign board of trade | 0 [7760] |
| 7. | Segregated funds on hand | 0 [7765] |
| 8. | Total funds in separate section 30.7 accounts | 1,121,349,974 [7770] |
| 9. | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | 191,343,232 [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 | 41,343,232 [7785] |

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Daily Segregation - Segregation Statement

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

| | | |
|-----|---|--|
| 1. | Net ledger balance | |
| | A. Cash | <u>4,782,061,002</u> [7010] |
| | B. Securities (at market) | <u>2,901,077,131</u> [7020] |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a contract market | <u>870,334,971</u> [7030] |
| 3. | Exchange traded options | |
| | A. Add market value of open option contracts purchased on a contract market | <u>986,430,599</u> [7032] |
| | B. Deduct market value of open option contracts granted (sold) on a contract market | <u>-1,114,656,715</u> [7033] |
| 4. | Net equity (deficit) (add lines 1, 2 and 3) | <u>8,425,246,988</u> [7040] |
| 5. | Accounts liquidating to a deficit and accounts with debit balances - gross amount | <u>274,414,982</u> [7045] |
| | Less: amount offset by customer securities | <u>-274,411,328</u> [7047] <u>3,654</u> [7050] |
| 6. | Amount required to be segregated (add lines 4 and 5) | <u>8,425,250,642</u> [7060] |
| | FUNDS IN SEGREGATED ACCOUNTS | |
| 7. | Deposited in segregated funds bank accounts | |
| | A. Cash | <u>2,160,699,049</u> [7070] |
| | B. Securities representing investments of customers' funds (at market) | <u>0</u> [7080] |
| | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>91,228,074</u> [7090] |
| 8. | Margins on deposit with derivatives clearing organizations of contract markets | |
| | A. Cash | <u>1,936,365,820</u> [7100] |
| | B. Securities representing investments of customers' funds (at market) | <u>1,885,942,295</u> [7110] |
| | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>2,804,649,421</u> [7120] |
| 9. | Net settlement from (to) derivatives clearing organizations of contract markets | <u>18,571,702</u> [7130] |
| 10. | Exchange traded options | |
| | A. Value of open long option contracts | <u>986,430,599</u> [7132] |
| | B. Value of open short option contracts | <u>-1,114,656,715</u> [7133] |
| 11. | Net equities with other FCMs | |
| | A. Net liquidating equity | <u>-118,434</u> [7140] |
| | B. Securities representing investments of customers' funds (at market) | <u>0</u> [7160] |
| | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>4,390,768</u> [7170] |
| 12. | Segregated funds on hand | <u>808,868</u> [7150] |
| 13. | Total amount in segregation (add lines 7 through 12) | <u>8,774,311,447</u> [7180] |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13) | <u>349,060,805</u> [7190] |
| 15. | Management Target Amount for Excess funds in segregation | <u>314,000,000</u> [7194] |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount | <u>35,060,805</u> [7198] |
| | Excess | |

INITIAL
End Date:4/7/2016
Firm Name:Citigroup Global Markets Inc.
Form:Daily Seg - FOCUS II
Submit Date:4/8/2016
Daily Segregation - Swaps Statement

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 | <u>8,170,126,536</u> [8500] |
| | B. Securities (at market) | <u>3,056,211,372</u> [8510] |
| 2. | Net unrealized profit (loss) in open cleared swaps | <u>-3,386,548,644</u> [8520] |
| 3. | Cleared swaps options | |
| | A. Market value of open cleared swaps option contracts purchased | <u>0</u> [8530] |
| | B. Market value of open cleared swaps option contracts granted (sold) | <u>0</u> [8540] |
| 4. | Net Equity (deficit) (add lines 1, 2, and 3) | <u>7,839,789,264</u> [8550] |
| 5. | Accounts liquidating to a deficit and accounts with debit balances - gross amount | <u>156,289,574</u> [8560] |
| | Less: amount offset by customer owned securities | <u>-156,105,931</u> [8570] <u>183,643</u> [8580] |
| 6. | Amount required to be segregated for cleared swaps customers (add lines 4 and 5) | <u>7,839,972,907</u> [8590] |
| | Funds in Cleared Swaps Customer Segregated Accounts | |
| 7. | Deposited in cleared swaps customer segregated accounts at banks | |
| | A. Cash | <u>671,539,894</u> [8600] |
| | B. Securities representing investments of cleared swaps customers' funds (at market) | <u>0</u> [8610] |
| | C. Securities held for particular cleared swaps customers in lieu of cash (at market) | <u>175,535,036</u> [8620] |
| 8. | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts | |
| | A. Cash | <u>4,821,160,409</u> [8630] |
| | B. Securities representing investments of cleared swaps customers' funds (at market) | <u>0</u> [8640] |
| | C. Securities held for particular cleared swaps customers in lieu of cash (at market) | <u>2,880,676,336</u> [8650] |
| 9. | Net settlement from (to) derivatives clearing organizations | <u>-368,238,247</u> [8660] |
| 10. | Cleared swaps options | |
| | A. Value of open cleared swaps long option contracts | <u>0</u> [8670] |
| | B. Value of open cleared swaps short option contracts | <u>0</u> [8680] |
| 11. | Net equities with other FCMs | |
| | A. Net liquidating equity | <u>0</u> [8690] |
| | B. Securities representing investments of cleared swaps customers' funds (at market) | <u>0</u> [8700] |
| | C. Securities held for particular cleared swaps customers in lieu of cash (at market) | <u>0</u> [8710] |
| 12. | Cleared swaps customer funds on hand | |
| | A. Cash | <u>0</u> |
| | B. Securities representing investments of cleared swaps customers' funds (at market) | <u>0</u> |
| | C. Securities held for particular cleared swaps customers in lieu of cash (at market) | <u>0 0</u> [8715] |
| 13. | Total amount in cleared swaps customer segregation (add lines 7 through 12) | <u>8,180,673,428</u> [8720] |
| 14. | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) | <u>340,700,521</u> [8730] |
| 15. | Management Target Amount for Excess funds in cleared swaps segregated accounts | <u>209,075,000</u> [8760] |
| 16. | Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management | <u>131,625,521</u> [8770] |