

INITIAL

End Date:8/25/2016

Firm Name:Citigroup Global Markets Inc.

Form:Daily Seg - FOCUS II

Submit Date:8/26/2016

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
 - A. Cash **744,294,594** [7315]
 - B. Securities (at market) **394,241,729** [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **49,045,199** [7325]
3. Exchange traded options
 - a. Market value of open option contracts purchased on a foreign board of trade **4,537,799** [7335]
 - b. Market value of open contracts granted (sold) on a foreign board of trade **-6,558,670** [7337]
4. Net equity (deficit) (add lines 1. 2. and 3.) **1,185,560,651** [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount **14,477,667** [7351]
Less: amount offset by customer owned securities **-8,377,190** [7352] **6,100,477** [7354]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **1,191,661,128** [7355]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **1,191,661,128** [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
 - A. Banks located in the United States **961,489** [7500]
 - B. Other banks qualified under Regulation 30.7 **359,123,430** [7520] **360,084,919** [7530]
2. Securities
 - A. In safekeeping with banks located in the United States **394,241,729** [7540]
 - B. In safekeeping with other banks qualified under Regulation 30.7 **0** [7560] **394,241,729** [7570]
3. Equities with registered futures commission merchants
 - A. Cash **2,786,539** [7580]
 - B. Securities **0** [7590]
 - C. Unrealized gain (loss) on open futures contracts **0** [7600]
 - D. Value of long option contracts **0** [7610]
 - E. Value of short option contracts **0** [7615] **2,786,539** [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 **637,105,303** [7700]
 - B. Securities **0** [7710]
 - C. Unrealized gain (loss) on open futures contracts **49,045,199** [7720]
 - D. Value of long option contracts **4,537,799** [7730]
 - E. Value of short option contracts **-6,558,670** [7735] **684,129,631** [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 **1,441,242,818** [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **249,581,690** [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 **99,581,690** [7785]

INITIAL**End Date:8/25/2016****Firm Name:Citigroup Global Markets Inc.****Form:Daily Seg - FOCUS II****Submit Date:8/26/2016****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>5,020,407,724</u> [7010]
	B. Securities (at market)	<u>2,844,201,295</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>178,212,134</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>1,141,409,867</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-1,092,157,532</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>8,092,073,488</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>71,759,007</u> [7045]
	Less: amount offset by customer securities	<u>-71,581,265</u> [7047] <u>177,742</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>8,092,251,230</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>1,809,725,344</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>174,473,138</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>1,940,038,511</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>1,888,500,618</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>2,667,535,339</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-89,512,026</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>1,141,409,867</u> [7132]
	B. Value of open short option contracts	<u>-1,092,157,532</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>64,033</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>2,192,818</u> [7170]
12.	Segregated funds on hand	<u>0</u> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<u>8,442,270,110</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>350,018,880</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>313,200,000</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	<u>36,818,880</u> [7198]

INITIAL**End Date:8/25/2016****Firm Name:Citigroup Global Markets Inc.****Form:Daily Seg - FOCUS II****Submit Date:8/26/2016****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>9,698,032,725</u> [8500]
	B. Securities (at market) <u>6,256,067,493</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps <u>-3,208,099,478</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>12,746,000,740</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount <u>37,176,652</u> [8560]
	Less: amount offset by customer owned securities <u>-37,157,368</u> [8570] <u>19,284</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <u>12,746,020,024</u> [8590]
7.	Funds in Cleared Swaps Customer Segregated Accounts
	Deposited in cleared swaps customer segregated accounts at banks
	A. Cash <u>1,544,703,822</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>183,181,488</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
	A. Cash <u>5,081,774,862</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>6,072,886,005</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations <u>212,120,596</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</u> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12) <u>13,094,666,773</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <u>348,646,749</u> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts <u>268,475,000</u> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregation accounts over (under) Management <u>80,171,749</u> [8770]