

**INITIAL**

**End Date:8/26/2015**

**Firm Name:Citigroup Global Markets Inc.**

**Form:Daily Seg - FOCUS II**

**Submit Date:8/27/2015**

**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                           | <u>0</u> [7305]                                     |
|     | A. Cash   | <u>842,207,468</u> [7315]                           |
|     | B. Securities (at market)   | <u>380,568,705</u> [7317]                           |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>-193,286,527</u> [7325]                          |
| 3.  | Exchange traded options   |   |
|     | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>3,846,104</u> [7335]                             |
|     | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>-13,318,559</u> [7337]                           |
| 4.  | Net equity (deficit) (add lines 1. 2. and 3.)   | <u>1,020,017,191</u> [7345]                         |
| 5.  | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>24,878,166</u> [7351]                            |
|     | Less: amount offset by customer owned securities  | <u>-11,992,498</u> [7352] <u>12,885,668</u> [7354]  |
| 6.  | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>1,032,902,859</u> [7355]                         |
| 7.  | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>1,032,902,859</u> [7360]                         |
|     | <b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>   |   |
| 1.  | Cash in banks   |   |
|     | A. Banks located in the United States   | <u>153,248,790</u> [7500]                           |
|     | B. Other banks qualified under Regulation 30.7  | <u>47,151,509</u> [7520] <u>200,400,299</u> [7530]  |
| 2.  | Securities  |   |
|     | A. In safekeeping with banks located in the United States   | <u>380,568,705</u> [7540]                           |
|     | B. In safekeeping with other banks qualified under Regulation 30.7  | <u>0</u> [7560] <u>380,568,705</u> [7570]           |
| 3.  | Equities with registered futures commission merchants   |   |
|     | A. Cash   | <u>2,810,486</u> [7580]                             |
|     | B. Securities   | <u>0</u> [7590]                                     |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>22,252</u> [7600]                                |
|     | D. Value of long option contracts   | <u>0</u> [7610]                                     |
|     | E. Value of short option contracts  | <u>0</u> [7615] <u>2,832,738</u> [7620]             |
| 4.  | Amounts held by clearing organizations of foreign boards of trade   |   |
|     | A. Cash   | <u>0</u> [7640]                                     |
|     | B. Securities   | <u>0</u> [7650]                                     |
|     | C. Amount due to (from) clearing organization - daily variation   | <u>0</u> [7660]                                     |
|     | D. Value of long option contracts   | <u>0</u> [7670]                                     |
|     | E. Value of short option contracts  | <u>0</u> [7675] <u>0</u> [7680]                     |
| 5.  | Amounts held by members of foreign boards of trade  |   |
|     | A. Cash   | <u>1,048,028,126</u> [7700]                         |
|     | B. Securities   | <u>0</u> [7710]                                     |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>-193,308,780</u> [7720]                          |
|     | D. Value of long option contracts   | <u>3,846,104</u> [7730]                             |
|     | E. Value of short option contracts  | <u>-13,318,559</u> [7735] <u>845,246,891</u> [7740] |
| 6.  | Amounts with other depositories designated by a foreign board of trade                                    | <u>0</u> [7760]                                     |
| 7.  | Segregated funds on hand  | <u>0</u> [7765]                                     |
| 8.  | Total funds in separate section 30.7 accounts   | <u>1,429,048,633</u> [7770]                         |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)   | <u>396,145,774</u> [7380]                           |
| 10. | Management Target Amount for Excess funds in separate section 30.7 accounts                               | <u>150,000,000</u> [7780]                           |
| 11. | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target                        | <u>246,145,774</u> [7785]                           |

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

|     |   |  |
|-----|---|--|
| 1.  | Net ledger balance  |  |
|     | A. Cash   | <b><u>4,600,660,555</u></b> [7010]                               |
|     | B. Securities (at market)   | <b><u>2,490,224,541</u></b> [7020]                               |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>990,264,631</u></b> [7030]                                 |
| 3.  | Exchange traded options   |  |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>3,234,486,629</u></b> [7032]                               |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-3,522,067,227</u></b> [7033]                              |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>7,793,569,129</u></b> [7040]                               |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>170,838,685</u></b> [7045]                                 |
|     | Less: amount offset by customer securities  | <b><u>-166,966,359</u></b> [7047] <b><u>3,872,326</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>7,797,441,455</u></b> [7060]                               |
|     | FUNDS IN SEGREGATED ACCOUNTS  |  |
| 7.  | Deposited in segregated funds bank accounts   |  |
|     | A. Cash   | <b><u>1,911,787,285</u></b> [7070]                               |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>0</u></b> [7080]   |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>267,809,235</u></b> [7090]                                 |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |  |
|     | A. Cash   | <b><u>2,028,163,529</u></b> [7100]                               |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>1,883,080,878</u></b> [7110]                               |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>2,215,607,811</u></b> [7120]                               |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>136,377,595</u></b> [7130]                                 |
| 10. | Exchange traded options   |  |
|     | A. Value of open long option contracts  | <b><u>3,234,486,629</u></b> [7132]                               |
|     | B. Value of open short option contracts   | <b><u>-3,522,067,227</u></b> [7133]                              |
| 11. | Net equities with other FCMs  |  |
|     | A. Net liquidating equity   | <b><u>3,323</u></b> [7140]                                       |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>0</u></b> [7160]   |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>4,331,395</u></b> [7170]                                   |
| 12. | Segregated funds on hand  | <b><u>2,476,100</u></b> [7150]                                   |
| 13. | Total amount in segregation (add lines 7 through 12)  | <b><u>8,162,056,553</u></b> [7180]                               |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>364,615,098</u></b> [7190]                                 |
| 15. | Management Target Amount for Excess funds in segregation                                    | <b><u>319,300,000</u></b> [7194]                                 |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount Excess       | <b><u>45,315,098</u></b> [7198]                                  |

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**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 <b><u>5,575,107,381</u></b> [8500]  |
|                                     | B. Securities (at market) <b><u>2,090,825,255</u></b> [8510]  |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps <b><u>-1,045,319,082</u></b> [8520]  |
| 3.                                  | Cleared swaps options   |
|                                     | A. Market value of open cleared swaps option contracts purchased <b><u>0</u></b> [8530]   |
|                                     | B. Market value of open cleared swaps option contracts granted (sold) <b><u>0</u></b> [8540]                                    |
| 4.                                  | Net Equity (deficit) (add lines 1, 2, and 3) <b><u>6,620,613,554</u></b> [8550]   |
| 5.                                  | Accounts liquidating to a deficit and accounts with debit balances - gross amount <b><u>54,987,362</u></b> [8560]               |
|                                     | Less: amount offset by customer owned securities <b><u>-54,445,594</u></b> [8570] <b><u>541,768</u></b> [8580]                  |
| 6.                                  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <b><u>6,621,155,322</u></b> [8590]             |
| 7.                                  | Funds in Cleared Swaps Customer Segregated Accounts   |
|                                     | Deposited in cleared swaps customer segregated accounts at banks  |
|                                     | A. Cash <b><u>604,991,424</u></b> [8600]  |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b> [8610]                     |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>137,922,106</u></b> [8620]          |
| 8.                                  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                        |
|                                     | A. Cash <b><u>4,064,204,395</u></b> [8630]  |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b> [8640]                     |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>1,952,903,149</u></b> [8650]        |
| 9.                                  | Net settlement from (to) derivatives clearing organizations <b><u>98,758,218</u></b> [8660]                                     |
| 10.                                 | Cleared swaps options   |
|                                     | A. Value of open cleared swaps long option contracts <b><u>0</u></b> [8670]   |
|                                     | B. Value of open cleared swaps short option contracts <b><u>0</u></b> [8680]  |
| 11.                                 | Net equities with other FCMs  |
|                                     | A. Net liquidating equity <b><u>0</u></b> [8690]  |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b> [8700]                     |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>0</u></b> [8710]                    |
| 12.                                 | Cleared swaps customer funds on hand  |
|                                     | A. Cash <b><u>0</u></b>   |
|                                     | B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b>                            |
|                                     | C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>0 0</u></b> [8715]                  |
| 13.                                 | Total amount in cleared swaps customer segregation (add lines 7 through 12) <b><u>6,858,779,292</u></b> [8720]                  |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <b><u>237,623,970</u></b> [8730] |
| 15.                                 | Management Target Amount for Excess funds in cleared swaps segregated accounts <b><u>211,775,000</u></b> [8760]                 |
| 16.                                 | Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management <b><u>25,848,970</u></b> [8770] |