

**INITIAL**

**End Date:12/12/2016**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:12/13/2016**

**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 **1,086,909,073** [7315]
  - B. Securities (at market) **434,052,198** [7317]
- 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **60,466,332** [7325]
- 3. Exchange traded options
  - a. Market value of open option contracts purchased on a foreign board of trade **7,503,984** [7335]
  - b. Market value of open contracts granted (sold) on a foreign board of trade **-6,803,710** [7337]
- 4. Net equity (deficit) (add lines 1. 2. and 3.) **1,582,127,877** [7345]
- 5. Account liquidating to a deficit and account with a debit balances - gross amount **19,151,560** [7351]  
Less: amount offset by customer owned securities **-17,389,245** [7352] **1,762,315** [7354]
- 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **1,583,890,192** [7355]
- 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **1,583,890,192** [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

- 1. Cash in banks
  - A. Banks located in the United States **1,659,833** [7500]
  - B. Other banks qualified under Regulation 30.7 **435,957,223** [7520] **437,617,056** [7530]
- 2. Securities
  - A. In safekeeping with banks located in the United States **434,052,198** [7540]
  - B. In safekeeping with other banks qualified under Regulation 30.7 **0** [7560] **434,052,198** [7570]
- 3. Equities with registered futures commission merchants
  - A. Cash **2,770,047** [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] **2,770,047** [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 **926,369,380** [7700]
  - B. Securities **0** [7710]
  - C. Unrealized gain (loss) on open futures contracts **60,477,308** [7720]
  - D. Value of long option contracts **7,503,984** [7730]
  - E. Value of short option contracts **-6,803,710** [7735] **987,546,962** [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 **1,861,986,263** [7770]
- 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **278,096,071** [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 **128,096,071** [7785]

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

1.	Net ledger balance	
	A. Cash	<b><u>5,730,778,335</u></b> [7010]
	B. Securities (at market)	<b><u>3,108,472,936</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-878,605,935</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>1,478,252,969</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-971,451,553</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>8,467,446,752</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>44,879,439</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-43,542,837</u></b> [7047] <b><u>1,336,602</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>8,468,783,354</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>1,764,441,118</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>209,252,003</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>2,289,724,629</u></b> [7100]
	B. Securities representing investments of customers' funds (at market)	<b><u>1,299,996,864</u></b> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>2,896,125,489</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>-19,548,187</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>1,478,252,969</u></b> [7132]
	B. Value of open short option contracts	<b><u>-971,451,553</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>-17,870</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>2,123,294</u></b> [7170]
12.	Segregated funds on hand	<b><u>972,150</u></b> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<b><u>8,949,870,906</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>481,087,552</u></b> [7190]
15.	Management Target Amount for Excess funds in segregation	<b><u>333,900,000</u></b> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	<b><u>147,187,552</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>5,059,092,086</u></b> [8500]
	B. Securities (at market) <b><u>7,187,695,998</u></b> [8510]
2.	Net unrealized profit (loss) in open cleared swaps <b><u>3,172,994,371</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>15,419,782,455</u></b> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount <b><u>24,253,737</u></b> [8560]
	Less: amount offset by customer owned securities <b><u>-23,825,566</u></b> [8570] <b><u>428,171</u></b> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <b><u>15,420,210,626</u></b> [8590]
7.	Funds in Cleared Swaps Customer Segregated Accounts
	Deposited in cleared swaps customer segregated accounts at banks
	A. Cash <b><u>2,286,611,517</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>316,356,894</u></b> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
	A. Cash <b><u>6,158,211,438</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>6,871,339,104</u></b> [8650]
9.	Net settlement from (to) derivatives clearing organizations <b><u>186,413,735</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</u></b> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12) <b><u>15,818,932,688</u></b> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <b><u>398,722,062</u></b> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts <b><u>297,975,000</u></b> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management <b><u>100,747,062</u></b> [8770]