

**INITIAL**

**End Date:1/8/2016**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:1/11/2016**

**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 **629,807,540** [7315]
  - B. Securities (at market) **302,538,941** [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **-112,514,319** [7325]
3. Exchange traded options
  - a. Market value of open option contracts purchased on a foreign board of trade **2,317,662** [7335]
  - b. Market value of open contracts granted (sold) on a foreign board of trade **-14,240,244** [7337]
4. Net equity (deficit) (add lines 1. 2. and 3.) **807,909,580** [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount **15,236,873** [7351]  
Less: amount offset by customer owned securities **-15,045,858** [7352] **191,015** [7354]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **808,100,595** [7355]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **808,100,595** [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
  - A. Banks located in the United States **158,891,108** [7500]
  - B. Other banks qualified under Regulation 30.7 **87,747,149** [7520] **246,638,257** [7530]
2. Securities
  - A. In safekeeping with banks located in the United States **302,538,941** [7540]
  - B. In safekeeping with other banks qualified under Regulation 30.7 **0** [7560] **302,538,941** [7570]
3. Equities with registered futures commission merchants
  - A. Cash **2,730,787** [7580]
  - B. Securities **0** [7590]
  - C. Unrealized gain (loss) on open futures contracts **-5,599** [7600]
  - D. Value of long option contracts **0** [7610]
  - E. Value of short option contracts **0** [7615] **2,725,188** [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 **594,277,476** [7700]
  - B. Securities **0** [7710]
  - C. Unrealized gain (loss) on open futures contracts **-112,508,720** [7720]
  - D. Value of long option contracts **2,317,662** [7730]
  - E. Value of short option contracts **-14,240,244** [7735] **469,846,174** [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 **1,021,748,560** [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **213,647,965** [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 **63,647,965** [7785]

**INITIAL****End Date:1/8/2016****Firm Name:Citigroup Global Markets Inc.****Form:Daily Seg - FOCUS II****Submit Date:1/11/2016****Daily Segregation - Segregation Statement**

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

|     |   |  |
|-----|---|--|
| 1.  | Net ledger balance  |  |
|     | A. Cash   | <b><u>3,808,307,126</u></b> [7010]                               |
|     | B. Securities (at market)   | <b><u>2,729,710,304</u></b> [7020]                               |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>968,467,928</u></b> [7030]                                 |
| 3.  | Exchange traded options   |  |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>950,245,715</u></b> [7032]                                 |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-1,033,041,841</u></b> [7033]                              |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>7,423,689,232</u></b> [7040]                               |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>155,506,461</u></b> [7045]                                 |
|     | Less: amount offset by customer securities  | <b><u>-152,164,069</u></b> [7047] <b><u>3,342,392</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>7,427,031,624</u></b> [7060]                               |
|     | FUNDS IN SEGREGATED ACCOUNTS  |  |
| 7.  | Deposited in segregated funds bank accounts   |  |
|     | A. Cash   | <b><u>1,889,070,000</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>56,551,592</u></b> [7090]                                  |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |  |
|     | A. Cash   | <b><u>1,360,016,569</u></b> [7100]                               |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>1,884,193,594</u></b> [7110]                               |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>2,669,018,738</u></b> [7120]                               |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>-1,361,420</u></b> [7130]                                  |
| 10. | Exchange traded options   |  |
|     | A. Value of open long option contracts  | <b><u>950,245,715</u></b> [7132]                                 |
|     | B. Value of open short option contracts   | <b><u>-1,033,041,841</u></b> [7133]                              |
| 11. | Net equities with other FCMs  |  |
|     | A. Net liquidating equity   | <b><u>118,369</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>4,139,974</u></b> [7170]                                   |
| 12. | Segregated funds on hand  | <b><u>0</u></b> [7150]   |
| 13. | Total amount in segregation (add lines 7 through 12)  | <b><u>7,778,951,290</u></b> [7180]                               |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>351,919,666</u></b> [7190]                                 |
| 15. | Management Target Amount for Excess funds in segregation                                    | <b><u>307,700,000</u></b> [7194]                                 |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount Excess       | <b><u>44,219,666</u></b> [7198]                                  |

**INITIAL****End Date:1/8/2016****Firm Name:Citigroup Global Markets Inc.****Form:Daily Seg - FOCUS II****Submit Date:1/11/2016****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 <b><u>6,248,772,811</u></b> [8500]   |
|                                     | B. Securities (at market) <b><u>2,332,826,226</u></b> [8510]   |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps <b><u>-1,337,022,206</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>7,244,576,831</u></b> [8550]  |
| 5.                                  | Accounts liquidating to a deficit and accounts with debit balances - gross amount <b><u>64,716,949</u></b> [8560]                |
|                                     | Less: amount offset by customer owned securities <b><u>-64,211,046</u></b> [8570] <b><u>505,903</u></b> [8580]                   |
| 6.                                  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <b><u>7,245,082,734</u></b> [8590]              |
| 7.                                  | Funds in Cleared Swaps Customer Segregated Accounts  |
|                                     | Deposited in cleared swaps customer segregated accounts at banks   |
|                                     | A. Cash <b><u>709,951,764</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>41,405,392</u></b> [8620]            |
| 8.                                  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                         |
|                                     | A. Cash <b><u>4,671,834,060</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>2,291,420,834</u></b> [8650]         |
| 9.                                  | Net settlement from (to) derivatives clearing organizations <b><u>-154,814,346</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>7,559,797,704</u></b> [8720]                   |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <b><u>314,714,970</u></b> [8730]  |
| 15.                                 | Management Target Amount for Excess funds in cleared swaps segregated accounts <b><u>212,275,000</u></b> [8760]                  |
| 16.                                 | Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management <b><u>102,439,970</u></b> [8770] |