

INITIAL

End Date:7/17/2017

Firm Name:Citigroup Global Markets Inc.

Form:Daily Seg - FOCUS II

Submit Date:7/18/2017

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 **813,017,359** [7315]
 - B. Securities (at market) **647,137,033** [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **111,707,675** [7325]
3. Exchange traded options
 - a. Market value of open option contracts purchased on a foreign board of trade **10,884,481** [7335]
 - b. Market value of open contracts granted (sold) on a foreign board of trade **-7,714,596** [7337]
4. Net equity (deficit) (add lines 1. 2. and 3.) **1,575,031,952** [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount **5,529,420** [7351]
Less: amount offset by customer owned securities **-5,502,440** [7352] **26,980** [7354]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **1,575,058,932** [7355]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **1,575,058,932** [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
 - A. Banks located in the United States **7,120** [7500]
 - B. Other banks qualified under Regulation 30.7 **183,398,861** [7520] **183,405,981** [7530]
2. Securities
 - A. In safekeeping with banks located in the United States **647,137,033** [7540]
 - B. In safekeeping with other banks qualified under Regulation 30.7 **0** [7560] **647,137,033** [7570]
3. Equities with registered futures commission merchants
 - A. Cash **2,644,910** [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] **2,644,910** [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 **831,776,404** [7700]
 - B. Securities **0** [7710]
 - C. Unrealized gain (loss) on open futures contracts **111,698,298** [7720]
 - D. Value of long option contracts **10,884,481** [7730]
 - E. Value of short option contracts **-7,714,596** [7735] **946,644,587** [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 **1,779,832,511** [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **204,773,579** [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 **54,773,579** [7785]

INITIAL**End Date:7/17/2017****Firm Name:Citigroup Global Markets Inc.****Form:Daily Seg - FOCUS II****Submit Date:7/18/2017****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>3,624,424,171</u> [7010]
	B. Securities (at market)	<u>3,628,285,310</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-147,701,971</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>639,272,826</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-775,649,726</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>6,968,630,610</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>58,926,874</u> [7045]
	Less: amount offset by customer securities	<u>-58,523,101</u> [7047] <u>403,773</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>6,969,034,383</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>1,360,757,750</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>164,839,671</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>2,461,356,274</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>28,280,993</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>3,461,344,235</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>57,226,769</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>639,272,826</u> [7132]
	B. Value of open short option contracts	<u>-775,649,726</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>487,340</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>2,101,404</u> [7170]
12.	Segregated funds on hand	<u>0</u> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<u>7,400,017,536</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>430,983,153</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>313,600,000</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	<u>117,383,153</u> [7198]

INITIAL**End Date:7/17/2017****Firm Name:Citigroup Global Markets Inc.****Form:Daily Seg - FOCUS II****Submit Date:7/18/2017****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>6,145,865,014</u> [8500]
	B. Securities (at market) <u>9,348,121,280</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps <u>2,197,798,537</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>17,691,784,831</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount <u>99,279,484</u> [8560]
	Less: amount offset by customer owned securities <u>-99,264,658</u> [8570] <u>14,826</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <u>17,691,799,657</u> [8590]
7.	Funds in Cleared Swaps Customer Segregated Accounts
	Deposited in cleared swaps customer segregated accounts at banks
	A. Cash <u>1,497,464,242</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>207,546,956</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
	A. Cash <u>7,498,143,310</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>9,140,574,324</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations <u>-195,633,968</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>18,148,094,864</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <u>456,295,207</u> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts <u>364,200,000</u> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregation over (under) Management <u>92,095,207</u> [8770]