

**INITIAL**

**End Date:6/17/2016**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:6/20/2016**

**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 **708,928,991** [7315]
  - B. Securities (at market) **412,606,870** [7317]
- 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **-85,580,691** [7325]
- 3. Exchange traded options
  - a. Market value of open option contracts purchased on a foreign board of trade **5,109,465** [7335]
  - b. Market value of open contracts granted (sold) on a foreign board of trade **-8,339,403** [7337]
- 4. Net equity (deficit) (add lines 1. 2. and 3.) **1,032,725,232** [7345]
- 5. Account liquidating to a deficit and account with a debit balances - gross amount **5,582,540** [7351]  
Less: amount offset by customer owned securities **-4,353,156** [7352] **1,229,384** [7354]
- 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **1,033,954,616** [7355]
- 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **1,033,954,616** [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

- 1. Cash in banks
  - A. Banks located in the United States **137,680,145** [7500]
  - B. Other banks qualified under Regulation 30.7 **123,367,083** [7520] **261,047,228** [7530]
- 2. Securities
  - A. In safekeeping with banks located in the United States **412,606,870** [7540]
  - B. In safekeeping with other banks qualified under Regulation 30.7 **0** [7560] **412,606,870** [7570]
- 3. Equities with registered futures commission merchants
  - A. Cash **2,764,881** [7580]
  - B. Securities **0** [7590]
  - C. Unrealized gain (loss) on open futures contracts **951** [7600]
  - D. Value of long option contracts **0** [7610]
  - E. Value of short option contracts **0** [7615] **2,765,832** [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 **643,628,313** [7700]
  - B. Securities **0** [7710]
  - C. Unrealized gain (loss) on open futures contracts **-85,576,892** [7720]
  - D. Value of long option contracts **5,109,465** [7730]
  - E. Value of short option contracts **-8,339,403** [7735] **554,821,483** [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 **1,231,241,413** [7770]
- 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **197,286,797** [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 **47,286,797** [7785]

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**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<b><u>4,172,059,747</u></b> [7010]
	B. Securities (at market)	<b><u>2,863,470,695</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>640,356,355</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>1,192,366,663</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-1,112,139,180</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>7,756,114,280</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>163,348,792</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-151,416,154</u></b> [7047] <b><u>11,932,638</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>7,768,046,918</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>1,683,760,381</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>93,690,023</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>1,631,191,977</u></b> [7100]
	B. Securities representing investments of customers' funds (at market)	<b><u>1,887,237,676</u></b> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>2,767,642,699</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>-22,260,210</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>1,192,366,663</u></b> [7132]
	B. Value of open short option contracts	<b><u>-1,112,139,180</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>695,269</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>2,137,973</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>8,124,323,271</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>356,276,353</u></b> [7190]
15.	Management Target Amount for Excess funds in segregation	<b><u>326,000,000</u></b> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	<b><u>30,276,353</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>9,547,826,772</u></b> [8500]
	B. Securities (at market) <b><u>5,421,505,949</u></b> [8510]
2.	Net unrealized profit (loss) in open cleared swaps <b><u>-3,520,248,272</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>11,449,084,449</u></b> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount <b><u>119,372,434</u></b> [8560]
	Less: amount offset by customer owned securities <b><u>-118,328,855</u></b> [8570] <b><u>1,043,579</u></b> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <b><u>11,450,128,028</u></b> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts
7.	Deposited in cleared swaps customer segregated accounts at banks
	A. Cash <b><u>1,340,198,849</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>93,532,307</u></b> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
	A. Cash <b><u>4,649,244,630</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>5,327,973,642</u></b> [8650]
9.	Net settlement from (to) derivatives clearing organizations <b><u>276,657,909</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>11,687,607,337</u></b> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <b><u>237,479,309</u></b> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts <b><u>208,575,000</u></b> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregation accounts over (under) Management <b><u>28,904,309</u></b> [8770]