

**INITIAL**

**End Date:6/20/2016**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:6/21/2016**

**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 **687,944,302** [7315]
  - B. Securities (at market) **432,100,858** [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **-11,342,556** [7325]
3. Exchange traded options
  - a. Market value of open option contracts purchased on a foreign board of trade **5,361,305** [7335]
  - b. Market value of open contracts granted (sold) on a foreign board of trade **-7,865,760** [7337]
4. Net equity (deficit) (add lines 1. 2. and 3.) **1,106,198,149** [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount **10,502,206** [7351]  
Less: amount offset by customer owned securities **-6,329,733** [7352] **4,172,473** [7354]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **1,110,370,622** [7355]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **1,110,370,622** [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
  - A. Banks located in the United States **78,003,524** [7500]
  - B. Other banks qualified under Regulation 30.7 **136,349,282** [7520] **214,352,806** [7530]
2. Securities
  - A. In safekeeping with banks located in the United States **432,100,858** [7540]
  - B. In safekeeping with other banks qualified under Regulation 30.7 **0** [7560] **432,100,858** [7570]
3. Equities with registered futures commission merchants
  - A. Cash **2,780,992** [7580]
  - B. Securities **0** [7590]
  - C. Unrealized gain (loss) on open futures contracts **-2,509** [7600]
  - D. Value of long option contracts **0** [7610]
  - E. Value of short option contracts **0** [7615] **2,778,483** [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 **660,805,504** [7700]
  - B. Securities **0** [7710]
  - C. Unrealized gain (loss) on open futures contracts **-11,332,547** [7720]
  - D. Value of long option contracts **5,361,305** [7730]
  - E. Value of short option contracts **-7,865,760** [7735] **646,968,502** [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 **1,296,200,649** [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **185,830,027** [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 **35,830,027** [7785]

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**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>4,580,273,901</u> [7010]
	B. Securities (at market)	<u>2,843,005,381</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>387,653,987</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>1,207,531,692</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-1,143,594,489</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>7,874,870,472</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>172,906,512</u> [7045]
	Less: amount offset by customer securities	<u>-171,981,584</u> [7047] <u>924,928</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>7,875,795,400</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>1,812,101,398</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>65,985,715</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>1,667,790,847</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>1,887,237,676</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>2,774,886,565</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-13,113,970</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>1,207,531,692</u> [7132]
	B. Value of open short option contracts	<u>-1,143,594,489</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>-14,256</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>2,133,101</u> [7170]
12.	Segregated funds on hand	<u>0</u> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<u>8,260,944,279</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>385,148,879</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>326,000,000</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<u>59,148,879</u> [7198]
	Excess	

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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>9,481,542,443</u></b> [8500]
	B. Securities (at market)	<b><u>5,354,880,232</u></b> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<b><u>-3,290,204,318</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>11,546,218,357</u></b> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>227,698,832</u></b> [8560]
	Less: amount offset by customer owned securities	<b><u>-205,690,331</u></b> [8570] <b><u>22,008,501</u></b> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) Funds in Cleared Swaps Customer Segregated Accounts	<b><u>11,568,226,858</u></b> [8590]
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<b><u>1,368,282,403</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>65,014,152</u></b> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<b><u>4,917,488,371</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>5,289,866,080</u></b> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<b><u>428,430,346</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>12,069,081,352</u></b> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<b><u>500,854,494</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>292,279,494</u></b> [8770]