

**INITIAL**

**End Date:3/25/2016**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:3/28/2016**

**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	<b>0</b> [7305]
	A. Cash	<b>706,651,002</b> [7315]
	B. Securities (at market)	<b>313,100,456</b> [7317]
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<b>-21,152,778</b> [7325]
3.	Exchange traded options	
	a. Market value of open option contracts purchased on a foreign board of trade	<b>2,073,093</b> [7335]
	b. Market value of open contracts granted (sold) on a foreign board of trade	<b>-10,746,840</b> [7337]
4.	Net equity (deficit) (add lines 1. 2. and 3.)	<b>989,924,933</b> [7345]
5.	Account liquidating to a deficit and account with a debit balances - gross amount	<b>12,800,824</b> [7351]
	Less: amount offset by customer owned securities	<b>-12,406,149</b> [7352] <b>394,675</b> [7354]
6.	Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<b>990,319,608</b> [7355]
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<b>990,319,608</b> [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1.	Cash in banks	
	A. Banks located in the United States	<b>21,895,382</b> [7500]
	B. Other banks qualified under Regulation 30.7	<b>201,383,944</b> [7520] <b>223,279,326</b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b>313,100,456</b> [7540]
	B. In safekeeping with other banks qualified under Regulation 30.7	<b>0</b> [7560] <b>313,100,456</b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b>2,865,595</b> [7580]
	B. Securities	<b>0</b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b>-3,182</b> [7600]
	D. Value of long option contracts	<b>0</b> [7610]
	E. Value of short option contracts	<b>0</b> [7615] <b>2,862,413</b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b>0</b> [7640]
	B. Securities	<b>0</b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b>0</b> [7660]
	D. Value of long option contracts	<b>0</b> [7670]
	E. Value of short option contracts	<b>0</b> [7675] <b>0</b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b>734,533,087</b> [7700]
	B. Securities	<b>0</b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b>-21,149,595</b> [7720]
	D. Value of long option contracts	<b>2,073,093</b> [7730]
	E. Value of short option contracts	<b>-10,746,840</b> [7735] <b>704,709,745</b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b>0</b> [7760]
7.	Segregated funds on hand	<b>0</b> [7765]
8.	Total funds in separate section 30.7 accounts	<b>1,243,951,940</b> [7770]
9.	Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<b>253,632,332</b> [7380]
10.	Management Target Amount for Excess funds in separate section 30.7 accounts	<b>150,000,000</b> [7780]
11.	Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<b>103,632,332</b> [7785]

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

1.	Net ledger balance	
	A. Cash	<b><u>5,818,770,999</u></b> [7010]
	B. Securities (at market)	<b><u>2,696,557,076</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-239,572,857</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>1,082,308,960</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-1,083,087,743</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>8,274,976,435</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>94,965,105</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-94,573,475</u></b> [7047] <b><u>391,630</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>8,275,368,065</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>2,273,215,810</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>58,577,342</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>1,768,543,756</u></b> [7100]
	B. Securities representing investments of customers' funds (at market)	<b><u>1,885,275,163</u></b> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>2,633,666,791</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>0</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>1,082,308,960</u></b> [7132]
	B. Value of open short option contracts	<b><u>-1,083,087,743</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>172,976</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>4,312,943</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>8,622,985,998</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>347,617,933</u></b> [7190]
15.	Management Target Amount for Excess funds in segregation	<b><u>313,900,000</u></b> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	<b><u>33,717,933</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	<u>7,971,375,132</u> [8500]
	B. Securities (at market)	<u>2,961,090,046</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>-2,537,727,630</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>8,394,737,548</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>16,407,744</u> [8560]
	Less: amount offset by customer owned securities	<u>-15,414,630</u> [8570] <u>993,114</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) Funds in Cleared Swaps Customer Segregated Accounts	<u>8,395,730,662</u> [8590]
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>983,225,622</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>78,418,271</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>4,665,984,231</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>2,882,671,775</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>64,915,739</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>8,675,215,638</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>279,484,976</u> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>209,275,000</u> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<u>70,209,976</u> [8770]