

**INITIAL**

**End Date:3/24/2017**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:3/27/2017**

**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                           | <u>0</u> [7305]                                |
|    | A. Cash                                                                                                   | <u>1,276,272,391</u> [7315]                    |
|    | B. Securities (at market)                                                                                 | <u>376,855,880</u> [7317]                      |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>1,744,383</u> [7325]                        |
| 3. | Exchange traded options                                                                                   |                                                |
|    | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>9,739,296</u> [7335]                        |
|    | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>-4,744,724</u> [7337]                       |
| 4. | Net equity (deficit) (add lines 1. 2. and 3.)                                                             | <u>1,659,867,226</u> [7345]                    |
| 5. | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>9,001,356</u> [7351]                        |
|    | Less: amount offset by customer owned securities                                                          | <u>-8,855,981</u> [7352] <u>145,375</u> [7354] |
| 6. | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>1,660,012,601</u> [7355]                    |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>1,660,012,601</u> [7360]                    |

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

|     |                                                                                                         |                                                      |
|-----|---------------------------------------------------------------------------------------------------------|------------------------------------------------------|
| 1.  | Cash in banks                                                                                           |                                                      |
|     | A. Banks located in the United States                                                                   | <u>93,101,517</u> [7500]                             |
|     | B. Other banks qualified under Regulation 30.7                                                          | <u>186,662,092</u> [7520] <u>279,763,609</u> [7530]  |
| 2.  | Securities                                                                                              |                                                      |
|     | A. In safekeeping with banks located in the United States                                               | <u>376,855,880</u> [7540]                            |
|     | B. In safekeeping with other banks qualified under Regulation 30.7                                      | <u>0</u> [7560] <u>376,855,880</u> [7570]            |
| 3.  | Equities with registered futures commission merchants                                                   |                                                      |
|     | A. Cash                                                                                                 | <u>2,710,345</u> [7580]                              |
|     | B. Securities                                                                                           | <u>0</u> [7590]                                      |
|     | C. Unrealized gain (loss) on open futures contracts                                                     | <u>0</u> [7600]                                      |
|     | D. Value of long option contracts                                                                       | <u>0</u> [7610]                                      |
|     | E. Value of short option contracts                                                                      | <u>0</u> [7615] <u>2,710,345</u> [7620]              |
| 4.  | Amounts held by clearing organizations of foreign boards of trade                                       |                                                      |
|     | A. Cash                                                                                                 | <u>0</u> [7640]                                      |
|     | B. Securities                                                                                           | <u>0</u> [7650]                                      |
|     | C. Amount due to (from) clearing organization - daily variation                                         | <u>0</u> [7660]                                      |
|     | D. Value of long option contracts                                                                       | <u>0</u> [7670]                                      |
|     | E. Value of short option contracts                                                                      | <u>0</u> [7675] <u>0</u> [7680]                      |
| 5.  | Amounts held by members of foreign boards of trade                                                      |                                                      |
|     | A. Cash                                                                                                 | <u>1,177,638,225</u> [7700]                          |
|     | B. Securities                                                                                           | <u>0</u> [7710]                                      |
|     | C. Unrealized gain (loss) on open futures contracts                                                     | <u>2,494,522</u> [7720]                              |
|     | D. Value of long option contracts                                                                       | <u>9,739,296</u> [7730]                              |
|     | E. Value of short option contracts                                                                      | <u>-4,744,725</u> [7735] <u>1,185,127,318</u> [7740] |
| 6.  | Amounts with other depositories designated by a foreign board of trade                                  | <u>0</u> [7760]                                      |
| 7.  | Segregated funds on hand                                                                                | <u>0</u> [7765]                                      |
| 8.  | Total funds in separate section 30.7 accounts                                                           | <u>1,844,457,152</u> [7770]                          |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <u>184,444,551</u> [7380]                            |
| 10. | Management Target Amount for Excess funds in separate section 30.7 accounts                             | <u>150,000,000</u> [7780]                            |
| 11. | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target                      | <u>34,444,551</u> [7785]                             |

**INITIAL**

**End Date:3/24/2017**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:3/27/2017**

**Daily Segregation - Segregation Statement**

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

|     |                                                                                             |                                                               |
|-----|---------------------------------------------------------------------------------------------|---------------------------------------------------------------|
| 1.  | Net ledger balance                                                                          |                                                               |
|     | A. Cash                                                                                     | <b><u>4,380,009,319</u></b> [7010]                            |
|     | B. Securities (at market)                                                                   | <b><u>4,011,980,844</u></b> [7020]                            |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>287,179,830</u></b> [7030]                              |
| 3.  | Exchange traded options                                                                     |                                                               |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>1,082,372,523</u></b> [7032]                            |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-982,047,850</u></b> [7033]                             |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)                                                 | <b><u>8,779,494,666</u></b> [7040]                            |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>34,423,820</u></b> [7045]                               |
|     | Less: amount offset by customer securities                                                  | <b><u>-34,268,544</u></b> [7047] <b><u>155,276</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)                                        | <b><u>8,779,649,942</u></b> [7060]                            |
|     | FUNDS IN SEGREGATED ACCOUNTS                                                                |                                                               |
| 7.  | Deposited in segregated funds bank accounts                                                 |                                                               |
|     | A. Cash                                                                                     | <b><u>1,379,960,859</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>337,942,606</u></b> [7090]                              |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |                                                               |
|     | A. Cash                                                                                     | <b><u>2,425,679,009</u></b> [7100]                            |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>1,301,339,517</u></b> [7110]                            |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>3,671,935,099</u></b> [7120]                            |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>14,884,572</u></b> [7130]                               |
| 10. | Exchange traded options                                                                     |                                                               |
|     | A. Value of open long option contracts                                                      | <b><u>1,082,372,523</u></b> [7132]                            |
|     | B. Value of open short option contracts                                                     | <b><u>-982,047,850</u></b> [7133]                             |
| 11. | Net equities with other FCMs                                                                |                                                               |
|     | A. Net liquidating equity                                                                   | <b><u>331,863</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>2,103,139</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>9,234,501,337</u></b> [7180]                            |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>454,851,395</u></b> [7190]                              |
| 15. | Management Target Amount for Excess funds in segregation                                    | <b><u>332,200,000</u></b> [7194]                              |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount Excess       | <b><u>122,651,395</u></b> [7198]                              |

**INITIAL**  
**End Date:3/24/2017**  
**Firm Name:Citigroup Global Markets Inc.**  
**Form:Daily Seg - FOCUS II**  
**Submit Date:3/27/2017**  
**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                                                                                                                                 | <b><u>4,459,932,763</u></b> [8500]                           |
|                                     | B. Securities (at market)                                                                                                               | <b><u>8,117,807,814</u></b> [8510]                           |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps                                                                                      | <b><u>3,502,580,052</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>16,080,320,629</u></b> [8550]                          |
| 5.                                  | Accounts liquidating to a deficit and accounts with debit balances - gross amount                                                       | <b><u>11,882,411</u></b> [8560]                              |
|                                     | Less: amount offset by customer owned securities                                                                                        | <b><u>-11,871,912</u></b> [8570] <b><u>10,499</u></b> [8580] |
| 6.                                  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5)<br>Funds in Cleared Swaps Customer Segregated Accounts | <b><u>16,080,331,128</u></b> [8590]                          |
| 7.                                  | Deposited in cleared swaps customer segregated accounts at banks                                                                        |                                                              |
|                                     | A. Cash                                                                                                                                 | <b><u>2,461,216,004</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>127,802,288</u></b> [8620]                             |
| 8.                                  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                                |                                                              |
|                                     | A. Cash                                                                                                                                 | <b><u>5,900,846,169</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>7,990,005,526</u></b> [8650]                           |
| 9.                                  | Net settlement from (to) derivatives clearing organizations                                                                             | <b><u>-12,904,696</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</u></b> [8715]                                       |
| 13.                                 | Total amount in cleared swaps customer segregation (add lines 7 through 12)                                                             | <b><u>16,466,965,291</u></b> [8720]                          |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)                                          | <b><u>386,634,163</u></b> [8730]                             |
| 15.                                 | Management Target Amount for Excess funds in cleared swaps segregated accounts                                                          | <b><u>304,875,000</u></b> [8760]                             |
| 16.                                 | Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management                                         | <b><u>81,759,163</u></b> [8770]                              |