

**INITIAL**

**End Date:5/4/2016**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:5/5/2016**

**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                           | <u>0</u> [7305]                                 |
|    | A. Cash   | <u>899,939,118</u> [7315]                       |
|    | B. Securities (at market)   | <u>348,238,025</u> [7317]                       |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>39,896,664</u> [7325]                        |
| 3. | Exchange traded options   |   |
|    | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>3,428,324</u> [7335]                         |
|    | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>-7,777,827</u> [7337]                        |
| 4. | Net equity (deficit) (add lines 1. 2. and 3.)   | <u>1,283,724,304</u> [7345]                     |
| 5. | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>30,443,111</u> [7351]                        |
|    | Less: amount offset by customer owned securities  | <u>-29,735,003</u> [7352] <u>708,108</u> [7354] |
| 6. | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>1,284,432,412</u> [7355]                     |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>1,284,432,412</u> [7360]                     |

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

|     |   |   |
|-----|---|---|
| 1.  | Cash in banks   |   |
|     | A. Banks located in the United States   | <u>130,059,271</u> [7500]                           |
|     | B. Other banks qualified under Regulation 30.7  | <u>171,650,674</u> [7520] <u>301,709,945</u> [7530] |
| 2.  | Securities  |   |
|     | A. In safekeeping with banks located in the United States   | <u>348,238,025</u> [7540]                           |
|     | B. In safekeeping with other banks qualified under Regulation 30.7                                      | <u>0</u> [7560] <u>348,238,025</u> [7570]           |
| 3.  | Equities with registered futures commission merchants   |   |
|     | A. Cash   | <u>2,884,137</u> [7580]                             |
|     | B. Securities   | <u>0</u> [7590]                                     |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>10,293</u> [7600]                                |
|     | D. Value of long option contracts   | <u>0</u> [7610]                                     |
|     | E. Value of short option contracts  | <u>0</u> [7615] <u>2,894,430</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>798,080,630</u> [7700]                           |
|     | B. Securities   | <u>0</u> [7710]                                     |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>39,883,313</u> [7720]                            |
|     | D. Value of long option contracts   | <u>3,428,324</u> [7730]                             |
|     | E. Value of short option contracts  | <u>-7,777,827</u> [7735] <u>833,614,440</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>1,486,456,840</u> [7770]                         |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <u>202,024,428</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>52,024,428</u> [7785]                            |

**INITIAL****End Date:5/4/2016****Firm Name:Citigroup Global Markets Inc.****Form:Daily Seg - FOCUS II****Submit Date:5/5/2016****Daily Segregation - Segregation Statement**

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

|     |   |   |
|-----|---|---|
| 1.  | Net ledger balance  |   |
|     | A. Cash   | <u>4,879,038,525</u> [7010]                         |
|     | B. Securities (at market)   | <u>2,942,190,026</u> [7020]                         |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <u>209,820,480</u> [7030]                           |
| 3.  | Exchange traded options   |   |
|     | A. Add market value of open option contracts purchased on a contract market                 | <u>1,025,826,506</u> [7032]                         |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <u>-1,048,392,406</u> [7033]                        |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <u>8,008,483,131</u> [7040]                         |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <u>189,995,044</u> [7045]                           |
|     | Less: amount offset by customer securities  | <u>-169,181,776</u> [7047] <u>20,813,268</u> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <u>8,029,296,399</u> [7060]                         |
|     | FUNDS IN SEGREGATED ACCOUNTS  |   |
| 7.  | Deposited in segregated funds bank accounts   |   |
|     | A. Cash   | <u>2,074,685,318</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>151,904,891</u> [7090]                           |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |   |
|     | A. Cash   | <u>1,491,308,403</u> [7100]                         |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>1,886,597,831</u> [7110]                         |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>2,785,921,774</u> [7120]                         |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <u>-13,301,843</u> [7130]                           |
| 10. | Exchange traded options   |   |
|     | A. Value of open long option contracts  | <u>1,025,826,506</u> [7132]                         |
|     | B. Value of open short option contracts   | <u>-1,048,392,406</u> [7133]                        |
| 11. | Net equities with other FCMs  |   |
|     | A. Net liquidating equity   | <u>-63,086</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>4,363,361</u> [7170]                             |
| 12. | Segregated funds on hand  | <u>0</u> [7150]                                     |
| 13. | Total amount in segregation (add lines 7 through 12)  | <u>8,358,850,749</u> [7180]                         |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u>329,554,350</u> [7190]                           |
| 15. | Management Target Amount for Excess funds in segregation                                    | <u>319,300,000</u> [7194]                           |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount Excess       | <u>10,254,350</u> [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>7,631,231,945</u> [8500]                    |
|                                     | B. Securities (at market)   | <u>3,940,754,274</u> [8510]                    |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps  | <u>-2,669,620,957</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>8,902,365,262</u> [8550]                    |
| 5.                                  | Accounts liquidating to a deficit and accounts with debit balances - gross amount   | <u>81,930,805</u> [8560]                       |
|                                     | Less: amount offset by customer owned securities  | <u>-81,845,097</u> [8570] <u>85,708</u> [8580] |
| 6.                                  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5)<br>Funds in Cleared Swaps Customer Segregated Accounts | <u>8,902,450,970</u> [8590]                    |
| 7.                                  | Deposited in cleared swaps customer segregated accounts at banks  |  |
|                                     | A. Cash   | <u>1,501,278,138</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>66,621,504</u> [8620]                       |
| 8.                                  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                                |  |
|                                     | A. Cash   | <u>3,900,375,777</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>3,874,132,770</u> [8650]                    |
| 9.                                  | Net settlement from (to) derivatives clearing organizations   | <u>-130,915,919</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</u> [8715]                                |
| 13.                                 | Total amount in cleared swaps customer segregation (add lines 7 through 12)   | <u>9,211,492,270</u> [8720]                    |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)  | <u>309,041,300</u> [8730]                      |
| 15.                                 | Management Target Amount for Excess funds in cleared swaps segregated accounts  | <u>208,775,000</u> [8760]                      |
| 16.                                 | Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management   | <u>100,266,300</u> [8770]                      |