

**INITIAL**

**End Date:5/13/2016**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:5/16/2016**

**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>528,757,661</u> [7315]                           |
|     | B. Securities (at market)   | <u>422,081,947</u> [7317]                           |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>113,980,684</u> [7325]                           |
| 3.  | Exchange traded options   |   |
|     | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>2,297,099</u> [7335]                             |
|     | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>-9,546,600</u> [7337]                            |
| 4.  | Net equity (deficit) (add lines 1. 2. and 3.)   | <u>1,057,570,791</u> [7345]                         |
| 5.  | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>21,413,251</u> [7351]                            |
|     | Less: amount offset by customer owned securities  | <u>-19,569,576</u> [7352] <u>1,843,675</u> [7354]   |
| 6.  | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>1,059,414,466</u> [7355]                         |
| 7.  | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>1,059,414,466</u> [7360]                         |
|     | <b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>   |   |
| 1.  | Cash in banks   |   |
|     | A. Banks located in the United States   | <u>790,117</u> [7500]                               |
|     | B. Other banks qualified under Regulation 30.7  | <u>125,298,861</u> [7520] <u>126,088,978</u> [7530] |
| 2.  | Securities  |   |
|     | A. In safekeeping with banks located in the United States   | <u>422,081,947</u> [7540]                           |
|     | B. In safekeeping with other banks qualified under Regulation 30.7  | <u>0</u> [7560] <u>422,081,947</u> [7570]           |
| 3.  | Equities with registered futures commission merchants   |   |
|     | A. Cash   | <u>2,858,466</u> [7580]                             |
|     | B. Securities   | <u>0</u> [7590]                                     |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>-37,485</u> [7600]                               |
|     | D. Value of long option contracts   | <u>0</u> [7610]                                     |
|     | E. Value of short option contracts  | <u>0</u> [7615] <u>2,820,981</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>763,285,002</u> [7700]                           |
|     | B. Securities   | <u>0</u> [7710]                                     |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>114,018,168</u> [7720]                           |
|     | D. Value of long option contracts   | <u>2,297,099</u> [7730]                             |
|     | E. Value of short option contracts  | <u>-9,546,600</u> [7735] <u>870,053,669</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>1,421,045,575</u> [7770]                         |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)   | <u>361,631,109</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>211,631,109</u> [7785]                           |

**INITIAL****End Date:5/13/2016****Firm Name:Citigroup Global Markets Inc.****Form:Daily Seg - FOCUS II****Submit Date:5/16/2016****Daily Segregation - Segregation Statement**

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

|     |   |  |
|-----|---|--|
| 1.  | Net ledger balance  |  |
|     | A. Cash   | <b><u>5,326,961,347</u></b> [7010]                             |
|     | B. Securities (at market)   | <b><u>2,851,022,562</u></b> [7020]                             |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>-106,028,747</u></b> [7030]                              |
| 3.  | Exchange traded options   |  |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>1,056,609,663</u></b> [7032]                             |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-1,025,685,995</u></b> [7033]                            |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>8,102,878,830</u></b> [7040]                             |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>168,113,592</u></b> [7045]                               |
|     | Less: amount offset by customer securities  | <b><u>-168,012,758</u></b> [7047] <b><u>100,834</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>8,102,979,664</u></b> [7060]                             |
|     | FUNDS IN SEGREGATED ACCOUNTS  |  |
| 7.  | Deposited in segregated funds bank accounts   |  |
|     | A. Cash   | <b><u>2,237,095,306</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>82,294,390</u></b> [7090]                                |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |  |
|     | A. Cash   | <b><u>1,408,233,308</u></b> [7100]                             |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>1,886,597,833</u></b> [7110]                             |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>2,764,340,292</u></b> [7120]                             |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>35,386,057</u></b> [7130]                                |
| 10. | Exchange traded options   |  |
|     | A. Value of open long option contracts  | <b><u>1,056,609,663</u></b> [7132]                             |
|     | B. Value of open short option contracts   | <b><u>-1,025,685,995</u></b> [7133]                            |
| 11. | Net equities with other FCMs  |  |
|     | A. Net liquidating equity   | <b><u>-13,369</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>4,387,880</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>8,449,245,365</u></b> [7180]                             |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>346,265,701</u></b> [7190]                               |
| 15. | Management Target Amount for Excess funds in segregation                                    | <b><u>306,700,000</u></b> [7194]                               |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount              | <b><u>39,565,701</u></b> [7198]                                |
|     | Excess  |  |

**INITIAL****End Date:5/13/2016****Firm Name:Citigroup Global Markets Inc.****Form:Daily Seg - FOCUS II****Submit Date:5/16/2016****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>7,685,265,338</u></b> [8500]                             |
|     | B. Securities (at market)  | <b><u>4,415,085,074</u></b> [8510]                             |
| 2.  | Net unrealized profit (loss) in open cleared swaps   | <b><u>-2,653,554,078</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>9,446,796,334</u></b> [8550]                             |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount                        | <b><u>113,967,646</u></b> [8560]                               |
|     | Less: amount offset by customer owned securities   | <b><u>-113,373,237</u></b> [8570] <b><u>594,409</u></b> [8580] |
| 6.  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5)                         | <b><u>9,447,390,743</u></b> [8590]                             |
|     | Funds in Cleared Swaps Customer Segregated Accounts  |  |
| 7.  | Deposited in cleared swaps customer segregated accounts at banks   |  |
|     | A. Cash  | <b><u>1,247,956,986</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>75,883,577</u></b> [8620]                                |
| 8.  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts |  |
|     | A. Cash  | <b><u>4,176,534,402</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>4,339,201,497</u></b> [8650]                             |
| 9.  | Net settlement from (to) derivatives clearing organizations  | <b><u>-148,645,274</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>9,690,931,188</u></b> [8720]                             |
| 14. | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)           | <b><u>243,540,445</u></b> [8730]                               |
| 15. | Management Target Amount for Excess funds in cleared swaps segregated accounts                           | <b><u>208,775,000</u></b> [8760]                               |
| 16. | Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management          | <b><u>34,765,445</u></b> [8770]                                |