

INITIAL

End Date:10/14/2016

Firm Name:Citigroup Global Markets Inc.

Form:Daily Seg - FOCUS II

Submit Date:10/17/2016

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>1,214,818,269</u> [7315] |
| | B. Securities (at market) | <u>408,312,796</u> [7317] |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade | <u>31,106,736</u> [7325] |
| 3. | Exchange traded options | |
| | a. Market value of open option contracts purchased on a foreign board of trade | <u>2,691,750</u> [7335] |
| | b. Market value of open contracts granted (sold) on a foreign board of trade | <u>-5,607,300</u> [7337] |
| 4. | Net equity (deficit) (add lines 1. 2. and 3.) | <u>1,651,322,251</u> [7345] |
| 5. | Account liquidating to a deficit and account with a debit balances - gross amount | <u>4,389,548</u> [7351] |
| | Less: amount offset by customer owned securities | <u>-1,438,712</u> [7352] <u>2,950,836</u> [7354] |
| 6. | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>1,654,273,087</u> [7355] |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. | <u>1,654,273,087</u> [7360] |

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

- | | | |
|-----|---|--|
| 1. | Cash in banks | |
| | A. Banks located in the United States | <u>171,419,712</u> [7500] |
| | B. Other banks qualified under Regulation 30.7 | <u>279,186,932</u> [7520] <u>450,606,644</u> [7530] |
| 2. | Securities | |
| | A. In safekeeping with banks located in the United States | <u>408,312,796</u> [7540] |
| | B. In safekeeping with other banks qualified under Regulation 30.7 | <u>0</u> [7560] <u>408,312,796</u> [7570] |
| 3. | Equities with registered futures commission merchants | |
| | A. Cash | <u>2,787,410</u> [7580] |
| | B. Securities | <u>0</u> [7590] |
| | C. Unrealized gain (loss) on open futures contracts | <u>1,386</u> [7600] |
| | D. Value of long option contracts | <u>0</u> [7610] |
| | E. Value of short option contracts | <u>0</u> [7615] <u>2,788,796</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>992,468,000</u> [7700] |
| | B. Securities | <u>0</u> [7710] |
| | C. Unrealized gain (loss) on open futures contracts | <u>33,789,544</u> [7720] |
| | D. Value of long option contracts | <u>2,691,750</u> [7730] |
| | E. Value of short option contracts | <u>-5,607,300</u> [7735] <u>1,023,341,994</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>1,885,050,230</u> [7770] |
| 9. | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <u>230,777,143</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>80,777,143</u> [7785] |

INITIAL**End Date:10/14/2016****Firm Name:Citigroup Global Markets Inc.****Form:Daily Seg - FOCUS II****Submit Date:10/17/2016****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>6,197,317,756</u> [7010]
	B. Securities (at market)	<u>2,738,638,309</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-1,231,143,821</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>1,020,882,796</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-830,554,788</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>7,895,140,252</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>143,745,682</u> [7045]
	Less: amount offset by customer securities	<u>-138,711,767</u> [7047] <u>5,033,915</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>7,900,174,167</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>1,760,523,634</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>177,511,993</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>3,594,852,531</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>99,734,915</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>2,558,577,222</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-87,685,415</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>1,020,882,796</u> [7132]
	B. Value of open short option contracts	<u>-830,554,788</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>501,694</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>2,174,734</u> [7170]
12.	Segregated funds on hand	<u>374,360</u> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<u>8,296,893,676</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>396,719,509</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>314,900,000</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	<u>81,819,509</u> [7198]

INITIAL**End Date:10/14/2016****Firm Name:Citigroup Global Markets Inc.****Form:Daily Seg - FOCUS II****Submit Date:10/17/2016****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 <u>9,568,181,155</u> [8500]
	B. Securities (at market) <u>6,432,346,390</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps <u>-2,197,045,803</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>13,803,481,742</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount <u>67,970,203</u> [8560]
	Less: amount offset by customer owned securities <u>-67,903,307</u> [8570] <u>66,896</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <u>13,803,548,638</u> [8590]
7.	Funds in Cleared Swaps Customer Segregated Accounts
	Deposited in cleared swaps customer segregated accounts at banks
	A. Cash <u>2,018,281,837</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>162,712,640</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
	A. Cash <u>5,270,723,750</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>6,269,633,750</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations <u>454,126,507</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>14,175,478,484</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <u>371,929,846</u> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts <u>283,375,000</u> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management <u>88,554,846</u> [8770]