

**INITIAL**

**End Date:9/13/2016**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/14/2016**

**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>928,337,395</u> [7315]                      |
|    | B. Securities (at market)   | <u>449,145,232</u> [7317]                      |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>-46,054,483</u> [7325]                      |
| 3. | Exchange traded options   |  |
|    | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>3,267,606</u> [7335]                        |
|    | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>-6,502,169</u> [7337]                       |
| 4. | Net equity (deficit) (add lines 1. 2. and 3.)   | <u>1,328,193,581</u> [7345]                    |
| 5. | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>10,269,249</u> [7351]                       |
|    | Less: amount offset by customer owned securities  | <u>-9,955,420</u> [7352] <u>313,829</u> [7354] |
| 6. | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>1,328,507,410</u> [7355]                    |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>1,328,507,410</u> [7360]                    |

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

|     |   |   |
|-----|---|---|
| 1.  | Cash in banks   |   |
|     | A. Banks located in the United States   | <u>155,855,555</u> [7500]                           |
|     | B. Other banks qualified under Regulation 30.7  | <u>189,065,535</u> [7520] <u>344,921,090</u> [7530] |
| 2.  | Securities  |   |
|     | A. In safekeeping with banks located in the United States   | <u>449,145,232</u> [7540]                           |
|     | B. In safekeeping with other banks qualified under Regulation 30.7                                      | <u>0</u> [7560] <u>449,145,232</u> [7570]           |
| 3.  | Equities with registered futures commission merchants   |   |
|     | A. Cash   | <u>2,773,992</u> [7580]                             |
|     | B. Securities   | <u>0</u> [7590]                                     |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>4,626</u> [7600]                                 |
|     | D. Value of long option contracts   | <u>0</u> [7610]                                     |
|     | E. Value of short option contracts  | <u>0</u> [7615] <u>2,778,618</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>798,561,639</u> [7700]                           |
|     | B. Securities   | <u>0</u> [7710]                                     |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>-46,059,109</u> [7720]                           |
|     | D. Value of long option contracts   | <u>3,267,606</u> [7730]                             |
|     | E. Value of short option contracts  | <u>-6,502,169</u> [7735] <u>749,267,967</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>1,546,112,907</u> [7770]                         |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <u>217,605,497</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>67,605,497</u> [7785]                            |

**INITIAL****End Date:9/13/2016****Firm Name:Citigroup Global Markets Inc.****Form:Daily Seg - FOCUS II****Submit Date:9/14/2016****Daily Segregation - Segregation Statement**

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

|     |   |  |
|-----|---|--|
| 1.  | Net ledger balance  |  |
|     | A. Cash   | <u>5,598,869,789</u> [7010]                        |
|     | B. Securities (at market)   | <u>3,046,111,175</u> [7020]                        |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <u>-530,159,799</u> [7030]                         |
| 3.  | Exchange traded options   |  |
|     | A. Add market value of open option contracts purchased on a contract market                 | <u>1,136,643,315</u> [7032]                        |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <u>-1,004,375,033</u> [7033]                       |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <u>8,247,089,447</u> [7040]                        |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <u>275,348,673</u> [7045]                          |
|     | Less: amount offset by customer securities  | <u>-274,313,099</u> [7047] <u>1,035,574</u> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <u>8,248,125,021</u> [7060]                        |
|     | FUNDS IN SEGREGATED ACCOUNTS  |  |
| 7.  | Deposited in segregated funds bank accounts   |  |
|     | A. Cash   | <u>1,569,441,420</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>202,751,967</u> [7090]                          |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |  |
|     | A. Cash   | <u>1,999,132,130</u> [7100]                        |
|     | B. Securities representing investments of customers' funds (at market)                      | <u>1,889,117,139</u> [7110]                        |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>2,840,879,725</u> [7120]                        |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <u>-35,202,803</u> [7130]                          |
| 10. | Exchange traded options   |  |
|     | A. Value of open long option contracts  | <u>1,136,643,315</u> [7132]                        |
|     | B. Value of open short option contracts   | <u>-1,004,375,033</u> [7133]                       |
| 11. | Net equities with other FCMs  |  |
|     | A. Net liquidating equity   | <u>-33,317</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>2,165,158</u> [7170]                            |
| 12. | Segregated funds on hand  | <u>314,325</u> [7150]                              |
| 13. | Total amount in segregation (add lines 7 through 12)  | <u>8,600,834,026</u> [7180]                        |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <u>352,709,005</u> [7190]                          |
| 15. | Management Target Amount for Excess funds in segregation                                    | <u>308,100,000</u> [7194]                          |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount Excess       | <u>44,609,005</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 <b><u>9,439,929,372</u></b> [8500]  |
|                                     | B. Securities (at market) <b><u>6,206,689,000</u></b> [8510]  |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps <b><u>-2,437,164,220</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>13,209,454,152</u></b> [8550]  |
| 5.                                  | Accounts liquidating to a deficit and accounts with debit balances - gross amount <b><u>92,301,357</u></b> [8560]               |
|                                     | Less: amount offset by customer owned securities <b><u>-92,284,908</u></b> [8570] <b><u>16,449</u></b> [8580]                   |
| 6.                                  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <b><u>13,209,470,601</u></b> [8590]            |
| 7.                                  | Funds in Cleared Swaps Customer Segregated Accounts   |
|                                     | Deposited in cleared swaps customer segregated accounts at banks  |
|                                     | A. Cash <b><u>1,862,115,342</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>156,936,620</u></b> [8620]          |
| 8.                                  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                        |
|                                     | A. Cash <b><u>5,225,760,469</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>6,049,752,380</u></b> [8650]        |
| 9.                                  | Net settlement from (to) derivatives clearing organizations <b><u>277,813,555</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>13,572,378,366</u></b> [8720]                 |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <b><u>362,907,765</u></b> [8730] |
| 15.                                 | Management Target Amount for Excess funds in cleared swaps segregated accounts <b><u>278,275,000</u></b> [8760]                 |
| 16.                                 | Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management <b><u>84,632,765</u></b> [8770] |