

**INITIAL**

**End Date:8/30/2016**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:8/31/2016**

**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
  - A. Cash **720,717,679** [7315]
  - B. Securities (at market) **405,892,601** [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **64,598,266** [7325]
3. Exchange traded options
  - a. Market value of open option contracts purchased on a foreign board of trade **4,030,852** [7335]
  - b. Market value of open contracts granted (sold) on a foreign board of trade **-6,727,405** [7337]
4. Net equity (deficit) (add lines 1. 2. and 3.) **1,188,511,993** [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount **5,173,064** [7351]  
Less: amount offset by customer owned securities **-3,482,460** [7352] **1,690,604** [7354]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **1,190,202,597** [7355]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **1,190,202,597** [7360]

**FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS**

1. Cash in banks
  - A. Banks located in the United States **136,407,148** [7500]
  - B. Other banks qualified under Regulation 30.7 **183,576,548** [7520] **319,983,696** [7530]
2. Securities
  - A. In safekeeping with banks located in the United States **405,892,601** [7540]
  - B. In safekeeping with other banks qualified under Regulation 30.7 **0** [7560] **405,892,601** [7570]
3. Equities with registered futures commission merchants
  - A. Cash **2,781,837** [7580]
  - B. Securities **0** [7590]
  - C. Unrealized gain (loss) on open futures contracts **1,666** [7600]
  - D. Value of long option contracts **0** [7610]
  - E. Value of short option contracts **0** [7615] **2,783,503** [7620]
4. Amounts held by clearing organizations of foreign boards of trade
  - A. Cash **0** [7640]
  - B. Securities **0** [7650]
  - C. Amount due to (from) clearing organization - daily variation **0** [7660]
  - D. Value of long option contracts **0** [7670]
  - E. Value of short option contracts **0** [7675] **0** [7680]
5. Amounts held by members of foreign boards of trade
  - A. Cash **587,906,983** [7700]
  - B. Securities **0** [7710]
  - C. Unrealized gain (loss) on open futures contracts **64,596,600** [7720]
  - D. Value of long option contracts **4,030,852** [7730]
  - E. Value of short option contracts **-6,727,405** [7735] **649,807,030** [7740]
6. Amounts with other depositories designated by a foreign board of trade **0** [7760]
7. Segregated funds on hand **0** [7765]
8. Total funds in separate section 30.7 accounts **1,378,466,830** [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **188,264,233** [7380]
10. Management Target Amount for Excess funds in separate section 30.7 accounts **150,000,000** [7780]
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target **38,264,233** [7785]

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**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>5,209,469,000</u> [7010]
	B. Securities (at market)	<u>3,014,118,897</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>17,298,853</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>1,135,324,050</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-1,066,700,904</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>8,309,509,896</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>44,110,210</u> [7045]
	Less: amount offset by customer securities	<u>-42,508,608</u> [7047] <u>1,601,602</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>8,311,111,498</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>1,822,816,756</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>227,478,458</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>1,884,627,067</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>1,888,500,618</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>2,784,447,462</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-15,901,589</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>1,135,324,050</u> [7132]
	B. Value of open short option contracts	<u>-1,066,700,904</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>-52,078</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>2,192,977</u> [7170]
12.	Segregated funds on hand	<u>0</u> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<u>8,662,732,817</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>351,621,319</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>307,100,000</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	<u>44,521,319</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>9,733,838,883</b> [8500]
	B. Securities (at market) <b>6,280,236,265</b> [8510]
2.	Net unrealized profit (loss) in open cleared swaps <b>-3,329,081,284</b> [8520]
3.	Cleared swaps options
	A. Market value of open cleared swaps option contracts purchased <b>0</b> [8530]
	B. Market value of open cleared swaps option contracts granted (sold) <b>0</b> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3) <b>12,684,993,864</b> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount <b>18,567,901</b> [8560]
	Less: amount offset by customer owned securities <b>-18,561,784</b> [8570] <b>6,117</b> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <b>12,684,999,981</b> [8590]
7.	Funds in Cleared Swaps Customer Segregated Accounts
7.	Deposited in cleared swaps customer segregated accounts at banks
	A. Cash <b>1,704,012,160</b> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market) <b>0</b> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b>227,450,873</b> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
	A. Cash <b>4,995,117,818</b> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market) <b>0</b> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b>6,052,785,392</b> [8650]
9.	Net settlement from (to) derivatives clearing organizations <b>112,682,975</b> [8660]
10.	Cleared swaps options
	A. Value of open cleared swaps long option contracts <b>0</b> [8670]
	B. Value of open cleared swaps short option contracts <b>0</b> [8680]
11.	Net equities with other FCMs
	A. Net liquidating equity <b>0</b> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market) <b>0</b> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b>0</b> [8710]
12.	Cleared swaps customer funds on hand
	A. Cash <b>0</b>
	B. Securities representing investments of cleared swaps customers' funds (at market) <b>0</b>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b>0 0</b> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12) <b>13,092,049,218</b> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <b>407,049,237</b> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts <b>272,875,000</b> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management <b>134,174,237</b> [8770]