

**INITIAL****End Date:10/27/2015****Firm Name:Citigroup Global Markets Inc.****Form:Daily Seg - FOCUS II****Submit Date:10/28/2015****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	<b>0</b> [7305]
1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers	
A. Cash	<b>512,317,279</b> [7315]
B. Securities (at market)	<b>381,876,859</b> [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	<b>158,206,100</b> [7325]
3. Exchange traded options	
a. Market value of open option contracts purchased on a foreign board of trade	<b>3,550,718</b> [7335]
b. Market value of open contracts granted (sold) on a foreign board of trade	<b>-12,542,077</b> [7337]
4. Net equity (deficit) (add lines 1. 2. and 3.)	<b>1,043,408,879</b> [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount	<b>19,009,181</b> [7351]
Less: amount offset by customer owned securities	<b>-17,541,099</b> [7352] <b>1,468,082</b> [7354]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	<b>1,044,876,961</b> [7355]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	<b>1,044,876,961</b> [7360]
<b>FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS</b>	
1. Cash in banks	
A. Banks located in the United States	<b>15,857,443</b> [7500]
B. Other banks qualified under Regulation 30.7	<b>118,149,277</b> [7520] <b>134,006,720</b> [7530]
2. Securities	
A. In safekeeping with banks located in the United States	<b>381,876,859</b> [7540]
B. In safekeeping with other banks qualified under Regulation 30.7	<b>0</b> [7560] <b>381,876,859</b> [7570]
3. Equities with registered futures commission merchants	
A. Cash	<b>2,728,477</b> [7580]
B. Securities	<b>0</b> [7590]
C. Unrealized gain (loss) on open futures contracts	<b>8,998</b> [7600]
D. Value of long option contracts	<b>0</b> [7610]
E. Value of short option contracts	<b>0</b> [7615] <b>2,737,475</b> [7620]
4. Amounts held by clearing organizations of foreign boards of trade	
A. Cash	<b>0</b> [7640]
B. Securities	<b>0</b> [7650]
C. Amount due to (from) clearing organization - daily variation	<b>0</b> [7660]
D. Value of long option contracts	<b>0</b> [7670]
E. Value of short option contracts	<b>0</b> [7675] <b>0</b> [7680]
5. Amounts held by members of foreign boards of trade	
A. Cash	<b>552,979,958</b> [7700]
B. Securities	<b>0</b> [7710]
C. Unrealized gain (loss) on open futures contracts	<b>158,197,103</b> [7720]
D. Value of long option contracts	<b>3,550,718</b> [7730]
E. Value of short option contracts	<b>-12,542,077</b> [7735] <b>702,185,702</b> [7740]
6. Amounts with other depositories designated by a foreign board of trade	<b>0</b> [7760]
7. Segregated funds on hand	<b>0</b> [7765]
8. Total funds in separate section 30.7 accounts	<b>1,220,806,756</b> [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)	<b>175,929,795</b> [7380]
10. Management Target Amount for Excess funds in separate section 30.7 accounts	<b>150,000,000</b> [7780]
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target	<b>25,929,795</b> [7785]

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**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>3,865,203,496</u> [7010]
	B. Securities (at market)	<u>2,452,161,755</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>1,504,507,657</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>2,158,207,718</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-2,506,570,778</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>7,473,509,848</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>39,760,532</u> [7045]
	Less: amount offset by customer securities	<u>-35,875,661</u> [7047] <u>3,884,871</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>7,477,394,719</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>1,980,362,595</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>61,977,512</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>1,866,763,512</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>1,883,424,919</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>2,385,820,798</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-20,243,401</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>2,158,207,718</u> [7132]
	B. Value of open short option contracts	<u>-2,506,570,778</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>7,952</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>4,363,445</u> [7170]
12.	Segregated funds on hand	<u>0</u> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<u>7,814,114,272</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>336,719,553</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>315,400,000</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	<u>21,319,553</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>6,453,091,317</u></b> [8500]
	B. Securities (at market) <b><u>2,484,216,301</u></b> [8510]
2.	Net unrealized profit (loss) in open cleared swaps <b><u>-1,450,411,126</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>7,486,896,492</u></b> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount <b><u>28,241,630</u></b> [8560]
	Less: amount offset by customer owned securities <b><u>-25,332,121</u></b> [8570] <b><u>2,909,509</u></b> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <b><u>7,489,806,001</u></b> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts
7.	Deposited in cleared swaps customer segregated accounts at banks
	A. Cash <b><u>706,307,040</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>90,189,860</u></b> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
	A. Cash <b><u>4,695,055,362</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>2,394,026,441</u></b> [8650]
9.	Net settlement from (to) derivatives clearing organizations <b><u>-45,039,928</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>7,840,538,775</u></b> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <b><u>350,732,774</u></b> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts <b><u>213,075,000</u></b> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregation accounts over (under) Management <b><u>137,657,774</u></b> [8770]