

**SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II CSE**

BROKER OR DEALER:

CITIGROUP GLOBAL MARKETS INC.

as of: 01/31/2016

**STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES**

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

| | | | | |
|---|---------------|------|------------------|------|
| 1. Net ledger balance | | | | |
| A. Cash | | | \$ 4,722,936,977 | 7010 |
| B. Securities (at market) | | | 2,718,902,706 | 7020 |
| 2. Net unrealized profit (loss) in open futures contracts traded on a contract market | | | 958,851,007 | 7030 |
| 3. Exchange traded options | | | | |
| A. Add market value of open option contracts purchased on a contract market | | | 1,138,087,729 | 7032 |
| B. Deduct market value of open option contracts granted (sold) on a contract market | | | (1,328,373,040) | 7033 |
| 4. Net equity (deficit) (add lines 1, 2 and 3) | | | 8,210,405,379 | 7040 |
| 5. Accounts liquidating to a deficit and accounts with debit balances | | | | |
| - gross amount | 129,059,537 | 7045 | | |
| Less: amount offset by customer securities | (127,285,437) | 7047 | 1,774,100 | 7050 |
| 6. Amount required to be segregated (add lines 4 and 5) | | | \$ 8,212,179,479 | 7060 |

FUNDS IN SEGREGATED ACCOUNTS

| | | | | |
|---|--|--|-----------------|------|
| 7. Deposited in segregated funds bank accounts | | | | |
| A. Cash | | | 2,112,001,175 | 7070 |
| B. Securities representing investments of customers' funds (at market) | | | 0 | 7080 |
| C. Securities held for particular customers or option customers in lieu of cash (at market) | | | 88,262,902 | 7090 |
| 8. Margins on deposit with derivatives clearing organizations of contract markets | | | | |
| A. Cash | | | 2,105,731,672 | 7100 |
| B. Securities representing investments of customers' funds (at market) | | | 1,884,193,593 | 7110 |
| C. Securities held for particular customers or option customers in lieu of cash (at market) | | | 2,626,396,285 | 7120 |
| 9. Net settlement from (to) derivatives clearing organizations of contract markets | | | (81,584,598) | 7130 |
| 10. Exchange traded options | | | | |
| A. Value of open long option contracts | | | 1,138,087,729 | 7132 |
| B. Value of open short option contracts | | | (1,328,373,040) | 7133 |
| 11. Net equities with other FCMs | | | | |
| A. Net liquidating equity | | | 118,315 | 7140 |
| B. Securities representing investments of customers' funds (at market) | | | 0 | 7160 |
| C. Securities held for particular customers or option customers in lieu of cash (at market) | | | 4,243,519 | 7170 |
| 12. Segregated funds on hand (describe:) | | | 0 | 7150 |
| 13. Total amount in segregation (add lines 7 through 12) | | | 8,549,077,552 | 7180 |
| 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) | | | \$ 336,898,073 | 7190 |
| 15. Management Target Amount for Excess funds in segregation | | | 313,000,000 | 7194 |
| 16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess | | | 23,898,073 | 7198 |

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**STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS' DEALER OPTIONS ACCOUNTS**

| | | | |
|---|------|---------|------|
| 1. Amount required to be segregated in accordance with Commission regulation 32.6 | | \$ 0.00 | 7200 |
| 2. Funds in segregated accounts | | | |
| A. Cash | \$ 0 | | 7210 |
| B. Securities (at market) | 0 | | 7220 |
| C. Total | | 0.00 | 7230 |
| 3. Excess (deficiency) funds in segregation (subtract line 1. from line 2.C.) | | \$ 0.00 | 7240 |

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**STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS
PURSUANT TO COMMISSION REGULATION 30.7**

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

| | | | |
|---|----------------|----------------|------|
| | | \$ 0 | 7305 |
| 1. Net ledger balance - Foreign Futures and Foreign Options Trading - All Customers | | | |
| A. Cash | | \$ 721,539,971 | 7315 |
| B. Securities (at market) | | \$ 327,370,889 | 7317 |
| 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade | | \$(67,074,898) | 7325 |
| 3. Exchange traded options | | | |
| A. Market value of open option contracts purchased on a foreign board of trade | | \$ 2,158,344 | 7335 |
| B. Market value of open option contracts granted (sold) on a foreign board of trade | | \$(12,911,085) | 7337 |
| 4. Net equity (deficit) (add lines 1, 2, and 3) | | \$ 971,083,221 | 7345 |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount | \$ 13,184,179 | | 7351 |
| Less: amount offset by customer owned securities | \$(12,106,343) | | 7352 |
| 6. Amount to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | | \$ 972,161,057 | 7355 |
| 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. | | \$ 972,161,057 | 7360 |

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as of: 01/31/2016

**STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS
PURSUANT TO COMMISSION REGULATION 30.7**

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

| | | | | | |
|--|------|----------------|------|------------------|------|
| 1. Cash in banks | | | | | |
| A. Banks located in the United States | | \$ 26,486,835 | 7500 | | |
| B. Other banks qualified under Regulation 30.7 | | | | | |
| Name(s): <u>See Attached</u> | 7510 | 142,270,995 | 7520 | \$ 168,757,830 | 7530 |
| 2. Securities | | | | | |
| A. In safekeeping with banks located in the United States | | \$ 327,370,889 | 7540 | | |
| B. In safekeeping with other banks qualified under Regulation 30.7 | | | | | |
| Name(s): <u>See Attached</u> | 7550 | 0 | 7560 | 327,370,889 | 7570 |
| 3. Equities with registered futures commission merchants | | | | | |
| A. Cash | | \$ 2,844,910 | 7580 | | |
| B. Securities | | 0 | 7590 | | |
| C. Unrealized gain (loss) on open futures contracts | | (16,919) | 7600 | | |
| D. Value of long option contracts | | 0 | 7610 | | |
| E. Value of short option contracts | | 0 | 7615 | 2,827,991 | 7620 |
| 4. Amounts held by clearing organizations of foreign boards of trade | | | | | |
| Name(s): _ | 7630 | | | | |
| 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 | | | | | |
| Name(s): <u>See Attached</u> | 7690 | | | | |
| A. Cash | | \$ 753,964,176 | 7700 | | |
| B. Securities | | 0 | 7710 | | |
| C. Unrealized gain (loss) on open futures contracts | | (67,058,003) | 7720 | | |
| D. Value of long option contracts | | 2,158,344 | 7730 | | |
| E. Value of short option contracts | | (12,911,085) | 7735 | 676,153,432 | 7740 |
| 6. Amounts with other depositories designated by a foreign board of trade | | | | | |
| Name(s): _ | 7750 | | | 0 | 7760 |
| 7. Segregated funds on hand (describe): _ | | | | 0 | 7765 |
| 8. Total funds in separate section 30.7 accounts | | | | \$ 1,175,110,142 | 7770 |
| 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | | | | 202,949,085 | 7380 |
| 10. Management Target Amount for Excess funds in separate section 30.7 accounts | | | | 150,000,000 | 7780 |
| 11. Excess (deficiency) funds in separate section 30.7 accounts over (under) Management Target Amount | | | | 52,949,085 | 7785 |

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as of: 01/31/2016

**STATEMENT OF CLEARED SWAPS 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 | | \$ 7,172,239,363 | 8500 |
| B. Securities (at market) | | 2,518,959,457 | 8510 |
| 2. Net unrealized profit (loss) in open cleared swaps | | (2,379,934,771) | 8520 |
| 3. Cleared swaps options | | | |
| A. Market value of open cleared swaps option contracts purchased | | 0 | 8530 |
| B. Market value of open cleared swaps granted (sold) | | 0 | 8540 |
| 4. Net equity (deficit) (add lines 1, 2 and 3) | | 7,311,264,049 | 8550 |
| 5. Accounts liquidating to a deficit and accounts with debit balances | | | |
| - gross amount | \$ 84,274,449 | 8560 | |
| Less: amount offset by customer securities | (83,929,636) | 8570 | |
| | | 344,813 | 8580 |
| 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) | | 7,311,608,862 | 8590 |

Funds in Cleared Swaps Customer Segregated Accounts

| | | | |
|---|--|----------------|------|
| 7. Deposited in cleared swaps customer segregated accounts at banks | | | |
| A. Cash | | \$ 678,260,575 | 8600 |
| B. Securities representing investments of cleared swaps customers' funds (at market) | | 0 | 8610 |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market) | | 43,333,713 | 8620 |
| 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts | | | |
| A. Cash | | 4,645,089,123 | 8630 |
| B. Securities representing investments of cleared swaps customers' funds (at market) | | 0 | 8640 |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market) | | 2,475,625,744 | 8650 |
| 9. Net settlement from (to) derivatives clearing organizations | | (138,558,571) | 8660 |
| 10. Cleared swaps options | | | |
| A. Value of open cleared swaps long option contracts | | 0 | 8670 |
| B. Value of open cleared swaps short option contracts | | 0 | 8680 |
| 11. Net equities with other FCMs | | | |
| A. Net liquidating equity | | 0 | 8690 |
| B. Securities representing investments of cleared swaps customers' funds (at market) | | 0 | 8700 |
| C. Securities held for particular cleared swaps customers in lieu of cash (at market) | | 0 | 8710 |
| 12. Cleared swaps customer funds on hand (describe:) | | 0 | 8715 |
| 13. Total amount in cleared swaps customer segregation (add lines 7 through 12) | | 7,703,750,584 | 8720 |
| 14. Excess (deficiency) funds in customer segregation (subtract line 6 from line 13) | | \$ 392,141,722 | 8730 |
| 15. Management target Amount for Excess funds in cleared swaps segregated accounts | | \$ 210,175,000 | 8760 |
| 16. Excess (deficiency) funds in cleared swaps customer segregation over (under) Management Target Excess | | \$ 181,966,722 | 8770 |