

INITIAL

End Date:4/29/2014

Firm Name:Citigroup Global Markets Inc.

Form:Daily Seg - FOCUS II

Submit Date:4/30/2014

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                           | 0 [7305]                                     |
|    | A. Cash   | <u>876,293,909</u> [7315]                    |
|    | B. Securities (at market)   | <u>108,290,168</u> [7317]                    |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>-33,705,896</u> [7325]                    |
| 3. | Exchange traded options   |  |
|    | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>22,150,608</u> [7335]                     |
|    | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>-22,433,661</u> [7337]                    |
| 4. | Net equity (deficit) (add lines 1. 2. and 3.)   | <u>950,595,128</u> [7345]                    |
| 5. | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>905,435</u> [7351]                        |
|    | Less: amount offset by customer owned securities  | <u>-470,489</u> [7352] <u>434,946</u> [7354] |
| 6. | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>951,030,074</u> [7355]                    |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>951,030,074</u> [7360]                    |

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

|     |   |   |
|-----|---|---|
| 1.  | Cash in banks   |   |
|     | A. Banks located in the United States   | <u>255,740,557</u> [7500]                           |
|     | B. Other banks qualified under Regulation 30.7  | <u>248,560,886</u> [7520] <u>504,301,443</u> [7530] |
| 2.  | Securities  |   |
|     | A. In safekeeping with banks located in the United States   | <u>108,242,468</u> [7540]                           |
|     | B. In safekeeping with other banks qualified under Regulation 30.7                                      | 0 [7560] <u>108,242,468</u> [7570]                  |
| 3.  | Equities with registered futures commission merchants   |   |
|     | A. Cash   | 0 [7580]  |
|     | B. Securities   | 0 [7590]  |
|     | C. Unrealized gain (loss) on open futures contracts   | 0 [7600]  |
|     | D. Value of long option contracts   | 0 [7610]  |
|     | E. Value of short option contracts  | 0 [7615] 0 [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   | <u>575,117,659</u> [7700]                           |
|     | B. Securities   | 0 [7710]  |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>-33,705,895</u> [7720]                           |
|     | D. Value of long option contracts   | <u>22,150,608</u> [7730]                            |
|     | E. Value of short option contracts  | <u>-22,433,661</u> [7735] <u>541,128,711</u> [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   | <u>1,153,672,622</u> [7770]                         |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <u>202,642,548</u> [7380]                           |
| 10. | Management Target Amount for Excess funds in separate section 30.7 accounts                             | <u>180,000,000</u> [7780]                           |
| 11. | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target                      | <u>22,642,548</u> [7785]                            |

**INITIAL****End Date:4/29/2014****Firm Name:Citigroup Global Markets Inc.****Form:Daily Seg - FOCUS II****Submit Date:4/30/2014****Daily Segregation - Segregation Statement**

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

|     |   |   |
|-----|---|---|
| 1.  | Net ledger balance  |   |
|     | A. Cash   | <b><u>3,146,360,333</u></b> [7010]                            |
|     | B. Securities (at market)   | <b><u>1,319,406,173</u></b> [7020]                            |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>78,102,089</u></b> [7030]                               |
| 3.  | Exchange traded options   |   |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>654,982,511</u></b> [7032]                              |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-592,949,286</u></b> [7033]                             |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>4,605,901,820</u></b> [7040]                            |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>27,603,301</u></b> [7045]                               |
|     | Less: amount offset by customer securities  | <b><u>-26,750,869</u></b> [7047] <b><u>852,432</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>4,606,754,252</u></b> [7060]                            |
|     | FUNDS IN SEGREGATED ACCOUNTS  |   |
| 7.  | Deposited in segregated funds bank accounts   |   |
|     | A. Cash   | <b><u>1,307,829,954</u></b> [7070]                            |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>0</u></b> [7080]  |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>43,852,109</u></b> [7090]                               |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |   |
|     | A. Cash   | <b><u>1,102,217,566</u></b> [7100]                            |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>1,221,045,566</u></b> [7110]                            |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>1,269,845,300</u></b> [7120]                            |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>-84,329,623</u></b> [7130]                              |
| 10. | Exchange traded options   |   |
|     | A. Value of open long option contracts  | <b><u>654,982,511</u></b> [7132]                              |
|     | B. Value of open short option contracts   | <b><u>-592,949,286</u></b> [7133]                             |
| 11. | Net equities with other FCMs  |   |
|     | A. Net liquidating equity   | <b><u>388,187</u></b> [7140]                                  |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>0</u></b> [7160]  |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>5,478,326</u></b> [7170]                                |
| 12. | Segregated funds on hand  | <b><u>230,438</u></b> [7150]                                  |
| 13. | Total amount in segregation (add lines 7 through 12)  | <b><u>4,928,591,048</u></b> [7180]                            |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>321,836,796</u></b> [7190]                              |
| 15. | Management Target Amount for Excess funds in segregation                                    | <b><u>299,700,000</u></b> [7194]                              |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount Excess       | <b><u>22,136,796</u></b> [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  | <u>2,948,225,912</u> [8500]                    |
| B. Securities (at market)  | <u>1,444,189,564</u> [8510]                    |
| 2. Net unrealized profit (loss) in open cleared swaps  | <u>302,367,934</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>4,694,783,410</u> [8550]                    |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount   | <u>6,967,109</u> [8560]                        |
| Less: amount offset by customer owned securities   | <u>-6,721,100</u> [8570] <u>246,009</u> [8580] |
| 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)<br>Funds in Cleared Swaps Customer Segregated Accounts | <u>4,695,029,419</u> [8590]                    |
| 7. Deposited in cleared swaps customer segregated accounts at banks  |  |
| A. Cash  | <u>356,942,363</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>51,332,493</u> [8620]                       |
| 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                                |  |
| A. Cash  | <u>3,340,268,970</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>1,392,857,071</u> [8650]                    |
| 9. Net settlement from (to) derivatives clearing organizations   | <u>-8,524,428</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</u> [8715]                                |
| 13. Total amount in cleared swaps customer segregation (add lines 7 through 12)  | <u>5,132,876,469</u> [8720]                    |
| 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)   | <u>437,847,050</u> [8730]                      |
| 15. Management Target Amount for Excess funds in cleared swaps segregated accounts   | <u>258,184,670</u> [8760]                      |
| 16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management  | <u>179,662,380</u> [8770]                      |