

**INITIAL**

**End Date:4/1/2015**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:4/2/2015**

**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

- 1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers
  - A. Cash **615,512,964** [7315]
  - B. Securities (at market) **188,138,505** [7317]
- 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **-27,478,145** [7325]
- 3. Exchange traded options
  - a. Market value of open option contracts purchased on a foreign board of trade **5,910,329** [7335]
  - b. Market value of open contracts granted (sold) on a foreign board of trade **-7,141,939** [7337]
- 4. Net equity (deficit) (add lines 1. 2. and 3.) **774,941,714** [7345]
- 5. Account liquidating to a deficit and account with a debit balances - gross amount **8,085,604** [7351]  
Less: amount offset by customer owned securities **-7,945,382** [7352] **140,222** [7354]
- 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **775,081,936** [7355]
- 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **775,081,936** [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

- 1. Cash in banks
  - A. Banks located in the United States **89,416,623** [7500]
  - B. Other banks qualified under Regulation 30.7 **332,849,684** [7520] **422,266,307** [7530]
- 2. Securities
  - A. In safekeeping with banks located in the United States **188,138,505** [7540]
  - B. In safekeeping with other banks qualified under Regulation 30.7 **0** [7560] **188,138,505** [7570]
- 3. Equities with registered futures commission merchants
  - A. Cash **2,928,541** [7580]
  - B. Securities **0** [7590]
  - C. Unrealized gain (loss) on open futures contracts **318** [7600]
  - D. Value of long option contracts **0** [7610]
  - E. Value of short option contracts **0** [7615] **2,928,859** [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 **393,883,168** [7700]
  - B. Securities **0** [7710]
  - C. Unrealized gain (loss) on open futures contracts **-27,479,410** [7720]
  - D. Value of long option contracts **5,910,329** [7730]
  - E. Value of short option contracts **-7,141,939** [7735] **365,172,148** [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 **978,505,819** [7770]
- 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **203,423,883** [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 **53,423,883** [7785]

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**Daily Segregation - Segregation Statement**

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

|     |   |   |
|-----|---|---|
| 1.  | Net ledger balance  |   |
|     | A. Cash   | <b><u>5,465,985,870</u></b> [7010]                              |
|     | B. Securities (at market)   | <b><u>1,593,129,712</u></b> [7020]                              |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>-26,924,223</u></b> [7030]                                |
| 3.  | Exchange traded options   |   |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>3,898,806,834</u></b> [7032]                              |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-4,098,626,213</u></b> [7033]                             |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>6,832,371,980</u></b> [7040]                              |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>35,738,935</u></b> [7045]                                 |
|     | Less: amount offset by customer securities  | <b><u>-34,732,116</u></b> [7047] <b><u>1,006,819</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>6,833,378,799</u></b> [7060]                              |
|     | FUNDS IN SEGREGATED ACCOUNTS  |   |
| 7.  | Deposited in segregated funds bank accounts   |   |
|     | A. Cash   | <b><u>1,884,221,293</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>55,097,468</u></b> [7090]                                 |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |   |
|     | A. Cash   | <b><u>1,870,758,207</u></b> [7100]                              |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>2,200,474,430</u></b> [7110]                              |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>1,532,337,974</u></b> [7120]                              |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>-131,141,755</u></b> [7130]                               |
| 10. | Exchange traded options   |   |
|     | A. Value of open long option contracts  | <b><u>3,898,806,834</u></b> [7132]                              |
|     | B. Value of open short option contracts   | <b><u>-4,098,626,213</u></b> [7133]                             |
| 11. | Net equities with other FCMs  |   |
|     | A. Net liquidating equity   | <b><u>-67,126</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>5,694,270</u></b> [7170]                                  |
| 12. | Segregated funds on hand  | <b><u>0</u></b> [7150]  |
| 13. | Total amount in segregation (add lines 7 through 12)  | <b><u>7,217,555,382</u></b> [7180]                              |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>384,176,583</u></b> [7190]                                |
| 15. | Management Target Amount for Excess funds in segregation                                    | <b><u>339,600,000</u></b> [7194]                                |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount Excess       | <b><u>44,576,583</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 <b>7,088,064,374</b> [8500]  |
|                                     | B. Securities (at market) <b>1,902,922,402</b> [8510]  |
| 2.                                  | Net unrealized profit (loss) in open cleared swaps <b>-2,583,454,801</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>6,407,531,975</b> [8550]   |
| 5.                                  | Accounts liquidating to a deficit and accounts with debit balances - gross amount <b>51,429,089</b> [8560]               |
|                                     | Less: amount offset by customer owned securities <b>-47,740,768</b> [8570] <b>3,688,321</b> [8580]                       |
| 6.                                  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <b>6,411,220,296</b> [8590]             |
| 7.                                  | Funds in Cleared Swaps Customer Segregated Accounts  |
|                                     | Deposited in cleared swaps customer segregated accounts at banks   |
|                                     | A. Cash <b>644,733,311</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>39,043,659</b> [8620]           |
| 8.                                  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                 |
|                                     | A. Cash <b>4,239,722,517</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>1,863,878,743</b> [8650]        |
| 9.                                  | Net settlement from (to) derivatives clearing organizations <b>-129,335,668</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>6,658,042,562</b> [8720]                  |
| 14.                                 | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <b>246,822,266</b> [8730] |
| 15.                                 | Management Target Amount for Excess funds in cleared swaps segregated accounts <b>206,175,000</b> [8760]                 |
| 16.                                 | Excess (deficiency) funds in cleared swaps customer segregation over (under) Management <b>40,647,266</b> [8770]         |