

INITIAL

End Date:1/3/2014

Firm Name:Citigroup Global Markets Inc.

Form:Daily Seg - FOCUS II

Submit Date:1/6/2014

Daily Segregation - Secured Amounts

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<u>839,191,646</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>1,037,639,622</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>198,447,976</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>7,735,978</u> [7500]
	B. Other banks designated by the Commission	<u>406,078,100</u> [7520] <u>413,814,078</u> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<u>0</u> [7540]
	B. In safekeeping with other banks designated by the Commission	<u>71,120,883</u> [7560] <u>71,120,883</u> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<u>0</u> [7580]
	B. Securities	<u>0</u> [7590]
	C. Unrealized gain (loss) on open futures contracts	<u>0</u> [7600]
	D. Value of long option contracts	<u>0</u> [7610]
	E. Value of short option contracts	<u>0</u> [7615] <u>0</u> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<u>0</u> [7640]
	B. Securities	<u>0</u> [7650]
	C. Amount due to (from) clearing organization - daily variation	<u>0</u> [7660]
	D. Value of long option contracts	<u>0</u> [7670]
	E. Value of short option contracts	<u>0</u> [7675] <u>0</u> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<u>328,158,677</u> [7700]
	B. Securities	<u>18,237,590</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>206,088,047</u> [7720]
	D. Value of long option contracts	<u>2,078,196</u> [7730]
	E. Value of short option contracts	<u>-1,857,849</u> [7735] <u>552,704,661</u> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<u>0</u> [7760]
7.	Segregated funds on hand	<u>0</u> [7765]
8.	Total funds in separate section 30.7 accounts	<u>1,037,639,622</u> [7770]

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

1.	Net ledger balance	
	A. Cash	<u>3,948,634,539</u> [7010]
	B. Securities (at market)	<u>1,020,859,235</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-302,349,188</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>635,910,967</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-489,002,363</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>4,814,053,190</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>15,442,110</u> [7045]
	Less: amount offset by customer securities	<u>-15,123,656</u> [7047] <u>318,454</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>4,814,371,644</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>1,475,150,350</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>79,380,419</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>822,748,748</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>1,564,866,297</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>939,028,198</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>123,446,679</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>635,910,967</u> [7132]
	B. Value of open short option contracts	<u>-489,002,363</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>207,354</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>2,450,618</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>5,154,187,267</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>339,815,623</u> [7190]

INITIAL**End Date:1/3/2014****Firm Name:Citigroup Global Markets Inc.****Form:Daily Seg - FOCUS II****Submit Date:1/6/2014****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>1,398,181,199</u> [8500]
	B. Securities (at market) <u>1,184,869,028</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps <u>1,548,938,607</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>4,131,988,834</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount <u>14,306,244</u> [8560]
	Less: amount offset by customer owned securities <u>-14,190,302</u> [8570] <u>115,942</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <u>4,132,104,776</u> [8590]
7.	Funds in Cleared Swaps Customer Segregated Accounts
	Deposited in cleared swaps customer segregated accounts at banks
	A. Cash <u>459,436,905</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>79,136,671</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
	A. Cash <u>2,732,932,190</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>1,105,732,357</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations <u>44,402,798</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 0</u> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12) <u>4,421,640,921</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <u>289,536,145</u> [8730]