

**INITIAL**

**End Date:1/7/2014**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:1/8/2014**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

1.	Amount to be set aside in separate section 30.7 accounts	<b><u>792,021,704</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>992,802,043</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>200,780,339</u></b> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<b><u>116,716,222</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>316,644,832</u></b> [7520] <b><u>433,361,054</u></b> [7530]
2.	Securities	
	A. In safekeeping with banks located in the United States	<b><u>0</u></b> [7540]
	B. In safekeeping with other banks designated by the Commission	<b><u>70,506,696</u></b> [7560] <b><u>70,506,696</u></b> [7570]
3.	Equities with registered futures commission merchants	
	A. Cash	<b><u>0</u></b> [7580]
	B. Securities	<b><u>0</u></b> [7590]
	C. Unrealized gain (loss) on open futures contracts	<b><u>0</u></b> [7600]
	D. Value of long option contracts	<b><u>0</u></b> [7610]
	E. Value of short option contracts	<b><u>0</u></b> [7615] <b><u>0</u></b> [7620]
4.	Amounts held by clearing organizations of foreign boards of trade	
	A. Cash	<b><u>0</u></b> [7640]
	B. Securities	<b><u>0</u></b> [7650]
	C. Amount due to (from) clearing organization - daily variation	<b><u>0</u></b> [7660]
	D. Value of long option contracts	<b><u>0</u></b> [7670]
	E. Value of short option contracts	<b><u>0</u></b> [7675] <b><u>0</u></b> [7680]
5.	Amounts held by members of foreign boards of trade	
	A. Cash	<b><u>369,107,375</u></b> [7700]
	B. Securities	<b><u>18,257,250</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>101,132,682</u></b> [7720]
	D. Value of long option contracts	<b><u>1,546,077</u></b> [7730]
	E. Value of short option contracts	<b><u>-1,109,091</u></b> [7735] <b><u>488,934,293</u></b> [7740]
6.	Amounts with other depositories designated by a foreign board of trade	<b><u>0</u></b> [7760]
7.	Segregated funds on hand	<b><u>0</u></b> [7765]
8.	Total funds in separate section 30.7 accounts	<b><u>992,802,043</u></b> [7770]

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

1.	Net ledger balance	
	A. Cash	<b><u>3,733,547,212</u></b> [7010]
	B. Securities (at market)	<b><u>1,019,079,812</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>-330,599,882</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>600,489,401</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-473,618,761</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>4,548,897,782</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>20,582,274</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-19,152,587</u></b> [7047] <b><u>1,429,687</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>4,550,327,469</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>1,428,464,674</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>78,071,291</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>747,303,495</u></b> [7100]
	B. Securities representing investments of customers' funds (at market)	<b><u>1,554,866,300</u></b> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>938,370,413</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>-17,058,694</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>600,489,401</u></b> [7132]
	B. Value of open short option contracts	<b><u>-473,618,761</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>-25,031</u></b> [7140]
	B. Securities representing investments of customers' funds (at market)	<b><u>0</u></b> [7150]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>2,638,108</u></b> [7160]
12.	Segregated funds on hand	<b><u>0</u></b> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<b><u>4,859,501,196</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>309,173,727</u></b> [7190]

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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>1,422,859,367</u> [8500]
	B. Securities (at market)	<u>1,170,077,017</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>1,354,576,436</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>3,947,512,820</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>42,097,268</u> [8560]
	Less: amount offset by customer owned securities	<u>-41,992,781</u> [8570] <u>104,487</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) Funds in Cleared Swaps Customer Segregated Accounts	<u>3,947,617,307</u> [8590]
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>365,866,074</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>70,909,413</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>2,802,959,866</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>1,099,167,604</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>-83,850,655</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>4,255,052,302</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>307,434,995</u> [8730]