

**INITIAL**

**End Date:1/8/2015**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:1/9/2015**

**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 **818,947,030** [7315]
  - B. Securities (at market) **233,347,754** [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **-121,185,931** [7325]
3. Exchange traded options
  - a. Market value of open option contracts purchased on a foreign board of trade **3,728,712** [7335]
  - b. Market value of open contracts granted (sold) on a foreign board of trade **-5,516,040** [7337]
4. Net equity (deficit) (add lines 1. 2. and 3.) **929,321,525** [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount **5,816,390** [7351]  
Less: amount offset by customer owned securities **-5,799,366** [7352] **17,024** [7354]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **929,338,549** [7355]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **929,338,549** [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
  - A. Banks located in the United States **146,316,830** [7500]
  - B. Other banks qualified under Regulation 30.7 **202,256,914** [7520] **348,573,744** [7530]
2. Securities
  - A. In safekeeping with banks located in the United States **233,347,754** [7540]
  - B. In safekeeping with other banks qualified under Regulation 30.7 **0** [7560] **233,347,754** [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 **644,519,242** [7700]
  - B. Securities **0** [7710]
  - C. Unrealized gain (loss) on open futures contracts **-121,185,931** [7720]
  - D. Value of long option contracts **3,728,712** [7730]
  - E. Value of short option contracts **-5,516,040** [7735] **521,545,983** [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 **1,103,467,481** [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **174,128,932** [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 **24,128,932** [7785]

**INITIAL****End Date:1/8/2015****Firm Name:Citigroup Global Markets Inc.****Form:Daily Seg - FOCUS II****Submit Date:1/9/2015****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>2,713,577,369</u> [7010]
	B. Securities (at market)	<u>1,741,424,199</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>2,199,911,561</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>7,257,847,260</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-7,608,307,100</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>6,304,453,289</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>169,989,658</u> [7045]
	Less: amount offset by customer securities	<u>-166,639,581</u> [7047] <u>3,350,077</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>6,307,803,366</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>1,707,869,826</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>55,210,320</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>1,645,192,237</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>1,875,127,469</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,679,149,158</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-6,744,741</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>7,257,847,260</u> [7132]
	B. Value of open short option contracts	<u>-7,608,307,100</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>-26,349</u> [7140]
	B. Securities representing investments of customers' funds (at market)	<u>0</u> [7160]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>6,994,546</u> [7170]
12.	Segregated funds on hand	<u>70,175</u> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<u>6,612,382,801</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>304,579,435</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>279,300,000</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount	<u>25,279,435</u> [7198]
	Excess	

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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><u>7,478,266,914</u></b> [8500]
	B. Securities (at market) <b><u>1,420,310,163</u></b> [8510]
2.	Net unrealized profit (loss) in open cleared swaps <b><u>-3,048,852,173</u></b> [8520]
3.	Cleared swaps options
	A. Market value of open cleared swaps option contracts purchased <b><u>0</u></b> [8530]
	B. Market value of open cleared swaps option contracts granted (sold) <b><u>0</u></b> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3) <b><u>5,849,724,904</u></b> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount <b><u>42,820,232</u></b> [8560]
	Less: amount offset by customer owned securities <b><u>-42,620,996</u></b> [8570] <b><u>199,236</u></b> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <b><u>5,849,924,140</u></b> [8590]
7.	Funds in Cleared Swaps Customer Segregated Accounts
	Deposited in cleared swaps customer segregated accounts at banks
	A. Cash <b><u>536,723,277</u></b> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>59,552,574</u></b> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
	A. Cash <b><u>3,807,324,117</u></b> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>1,360,757,589</u></b> [8650]
9.	Net settlement from (to) derivatives clearing organizations <b><u>317,627,508</u></b> [8660]
10.	Cleared swaps options
	A. Value of open cleared swaps long option contracts <b><u>0</u></b> [8670]
	B. Value of open cleared swaps short option contracts <b><u>0</u></b> [8680]
11.	Net equities with other FCMs
	A. Net liquidating equity <b><u>0</u></b> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>0</u></b> [8710]
12.	Cleared swaps customer funds on hand
	A. Cash <b><u>0</u></b>
	B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>0 0</u></b> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12) <b><u>6,081,985,065</u></b> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <b><u>232,060,925</u></b> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts <b><u>207,575,000</u></b> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management <b><u>24,485,925</u></b> [8770]