

INITIAL

End Date:6/6/2014

Firm Name:Citigroup Global Markets Inc.

Form:Daily Seg - FOCUS II

Submit Date:6/9/2014

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
 - A. Cash **532,828,348** [7315]
 - B. Securities (at market) **172,612,141** [7317]
- 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **72,763,371** [7325]
- 3. Exchange traded options
 - a. Market value of open option contracts purchased on a foreign board of trade **5,800,283** [7335]
 - b. Market value of open contracts granted (sold) on a foreign board of trade **-7,225,125** [7337]
- 4. Net equity (deficit) (add lines 1. 2. and 3.) **776,779,018** [7345]
- 5. Account liquidating to a deficit and account with a debit balances - gross amount **3,014,148** [7351]
Less: amount offset by customer owned securities **-2,986,442** [7352] **27,706** [7354]
- 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **776,806,724** [7355]
- 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **776,806,724** [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

- 1. Cash in banks
 - A. Banks located in the United States **6,775,685** [7500]
 - B. Other banks qualified under Regulation 30.7 **408,586,150** [7520] **415,361,835** [7530]
- 2. Securities
 - A. In safekeeping with banks located in the United States **172,612,141** [7540]
 - B. In safekeeping with other banks qualified under Regulation 30.7 **0** [7560] **172,612,141** [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 **322,446,499** [7700]
 - B. Securities **0** [7710]
 - C. Unrealized gain (loss) on open futures contracts **72,763,372** [7720]
 - D. Value of long option contracts **5,800,283** [7730]
 - E. Value of short option contracts **-7,225,125** [7735] **393,785,029** [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 **981,759,005** [7770]
- 9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **204,952,281** [7380]
- 10. Management Target Amount for Excess funds in separate section 30.7 accounts **180,000,000** [7780]
- 11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target **24,952,281** [7785]

INITIAL**End Date:6/6/2014****Firm Name:Citigroup Global Markets Inc.****Form:Daily Seg - FOCUS II****Submit Date:6/9/2014****Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>3,223,985,530</u> [7010]
	B. Securities (at market)	<u>1,626,198,126</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>115,149,854</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>680,567,393</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-481,710,099</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>5,164,190,804</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>43,393,386</u> [7045]
	Less: amount offset by customer securities	<u>-43,100,086</u> [7047] <u>293,300</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>5,164,484,104</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>1,426,099,520</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>58,297,293</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>1,113,827,447</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>1,112,158,930</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,560,965,721</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>17,919,741</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>680,567,393</u> [7132]
	B. Value of open short option contracts	<u>-481,710,099</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>2,118,441</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>6,935,112</u> [7170]
12.	Segregated funds on hand	<u>0</u> [7150]
13.	Total amount in segregation (add lines 7 through 12)	<u>5,497,179,499</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>332,695,395</u> [7190]
15.	Management Target Amount for Excess funds in segregation	<u>297,300,000</u> [7194]
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	<u>35,395,395</u> [7198]

INITIAL**End Date:6/6/2014****Firm Name:Citigroup Global Markets Inc.****Form:Daily Seg - FOCUS II****Submit Date:6/9/2014****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>3,595,614,511</u> [8500]
	B. Securities (at market)	<u>1,642,278,145</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>38,605,812</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>5,276,498,468</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>68,655,814</u> [8560]
	Less: amount offset by customer owned securities	<u>-68,570,526</u> [8570] <u>85,288</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>5,276,583,756</u> [8590]
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>431,792,382</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>48,084,986</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>3,762,348,114</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>1,594,193,159</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>-83,241,537</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>5,753,177,104</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>476,593,348</u> [8730]
15.	Management Target Amount for Excess funds in cleared swaps segregated accounts	<u>286,600,000</u> [8760]
16.	Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management	<u>189,993,348</u> [8770]