

INITIAL

End Date:5/6/2014

Firm Name:Citigroup Global Markets Inc.

Form:Daily Seg - FOCUS II

Submit Date:5/7/2014

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                           | 0 [7305]                                       |
|    | A. Cash   | <u>845,609,422</u> [7315]                      |
|    | B. Securities (at market)   | <u>130,876,835</u> [7317]                      |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade                 | <u>-33,749,147</u> [7325]                      |
| 3. | Exchange traded options   |  |
|    | a. Market value of open option contracts purchased on a foreign board of trade                            | <u>24,282,304</u> [7335]                       |
|    | b. Market value of open contracts granted (sold) on a foreign board of trade                              | <u>-25,686,313</u> [7337]                      |
| 4. | Net equity (deficit) (add lines 1. 2. and 3.)   | <u>941,333,101</u> [7345]                      |
| 5. | Account liquidating to a deficit and account with a debit balances - gross amount                         | <u>2,874,898</u> [7351]                        |
|    | Less: amount offset by customer owned securities  | <u>-2,250,348</u> [7352] <u>624,550</u> [7354] |
| 6. | Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) | <u>941,957,651</u> [7355]                      |
| 7. | Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.            | <u>941,957,651</u> [7360]                      |

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

|     |   |   |
|-----|---|---|
| 1.  | Cash in banks   |   |
|     | A. Banks located in the United States   | <u>204,208,269</u> [7500]                           |
|     | B. Other banks qualified under Regulation 30.7  | <u>342,405,128</u> [7520] <u>546,613,397</u> [7530] |
| 2.  | Securities  |   |
|     | A. In safekeeping with banks located in the United States   | <u>130,828,791</u> [7540]                           |
|     | B. In safekeeping with other banks qualified under Regulation 30.7                                      | 0 [7560] <u>130,828,791</u> [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   | <u>503,861,845</u> [7700]                           |
|     | B. Securities   | 0 [7710]  |
|     | C. Unrealized gain (loss) on open futures contracts   | <u>-33,749,146</u> [7720]                           |
|     | D. Value of long option contracts   | <u>24,282,304</u> [7730]                            |
|     | E. Value of short option contracts  | <u>-25,686,313</u> [7735] <u>468,708,690</u> [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   | <u>1,146,150,878</u> [7770]                         |
| 9.  | Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) | <u>204,193,227</u> [7380]                           |
| 10. | Management Target Amount for Excess funds in separate section 30.7 accounts                             | <u>180,000,000</u> [7780]                           |
| 11. | Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target                      | <u>24,193,227</u> [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>3,063,485,845</u></b> [7010]                            |
|     | B. Securities (at market)   | <b><u>1,527,725,998</u></b> [7020]                            |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>349,281,727</u></b> [7030]                              |
| 3.  | Exchange traded options   |   |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>612,561,670</u></b> [7032]                              |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-553,841,313</u></b> [7033]                             |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>4,999,213,927</u></b> [7040]                            |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>42,475,307</u></b> [7045]                               |
|     | Less: amount offset by customer securities  | <b><u>-42,253,542</u></b> [7047] <b><u>221,765</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>4,999,435,692</u></b> [7060]                            |
|     | FUNDS IN SEGREGATED ACCOUNTS  |   |
| 7.  | Deposited in segregated funds bank accounts   |   |
|     | A. Cash   | <b><u>1,356,896,786</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>61,476,310</u></b> [7090]                               |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |   |
|     | A. Cash   | <b><u>1,087,218,843</u></b> [7100]                            |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>1,216,104,468</u></b> [7110]                            |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>1,459,889,968</u></b> [7120]                            |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>78,125,596</u></b> [7130]                               |
| 10. | Exchange traded options   |   |
|     | A. Value of open long option contracts  | <b><u>612,561,670</u></b> [7132]                              |
|     | B. Value of open short option contracts   | <b><u>-553,841,313</u></b> [7133]                             |
| 11. | Net equities with other FCMs  |   |
|     | A. Net liquidating equity   | <b><u>986,251</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>5,514,095</u></b> [7170]                                |
| 12. | Segregated funds on hand  | <b><u>845,625</u></b> [7150]                                  |
| 13. | Total amount in segregation (add lines 7 through 12)  | <b><u>5,325,778,299</u></b> [7180]                            |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>326,342,607</u></b> [7190]                              |
| 15. | Management Target Amount for Excess funds in segregation                                    | <b><u>279,600,000</u></b> [7194]                              |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount Excess       | <b><u>46,742,607</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  | <u>3,174,347,771</u> [8500]                       |
| B. Securities (at market)  | <u>1,461,611,228</u> [8510]                       |
| 2. Net unrealized profit (loss) in open cleared swaps  | <u>112,656,754</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>4,748,615,753</u> [8550]                       |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount   | <u>47,912,900</u> [8560]                          |
| Less: amount offset by customer owned securities   | <u>-44,675,627</u> [8570] <u>3,237,273</u> [8580] |
| 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)<br>Funds in Cleared Swaps Customer Segregated Accounts | <u>4,751,853,026</u> [8590]                       |
| 7. Deposited in cleared swaps customer segregated accounts at banks  |   |
| A. Cash  | <u>312,603,366</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>52,896,738</u> [8620]                          |
| 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                                |   |
| A. Cash  | <u>3,405,556,633</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>1,408,714,490</u> [8650]                       |
| 9. Net settlement from (to) derivatives clearing organizations   | <u>-37,476,057</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</u> [8715]                                   |
| 13. Total amount in cleared swaps customer segregation (add lines 7 through 12)  | <u>5,142,295,170</u> [8720]                       |
| 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)   | <u>390,442,144</u> [8730]                         |
| 15. Management Target Amount for Excess funds in cleared swaps segregated accounts   | <u>277,367,616</u> [8760]                         |
| 16. Excess (deficiency) funds in cleared swaps customer segregation accounts over (under) Management                                       | <u>113,074,528</u> [8770]                         |