

INITIAL

End Date:9/24/2014

Firm Name:Citigroup Global Markets Inc.

Form:Daily Seg - FOCUS II

Submit Date:9/25/2014

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 **733,216,394** [7315]
 - B. Securities (at market) **173,031,158** [7317]
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade **20,251,857** [7325]
3. Exchange traded options
 - a. Market value of open option contracts purchased on a foreign board of trade **2,105,945** [7335]
 - b. Market value of open contracts granted (sold) on a foreign board of trade **-3,072,114** [7337]
4. Net equity (deficit) (add lines 1. 2. and 3.) **925,533,240** [7345]
5. Account liquidating to a deficit and account with a debit balances - gross amount **17,153,458** [7351]
Less: amount offset by customer owned securities **-7,844,374** [7352] **9,309,084** [7354]
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5) **934,842,324** [7355]
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6. **934,842,324** [7360]

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks
 - A. Banks located in the United States **30,183,034** [7500]
 - B. Other banks qualified under Regulation 30.7 **453,741,459** [7520] **483,924,493** [7530]
2. Securities
 - A. In safekeeping with banks located in the United States **173,031,158** [7540]
 - B. In safekeeping with other banks qualified under Regulation 30.7 **0** [7560] **173,031,158** [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 **420,990,990** [7700]
 - B. Securities **0** [7710]
 - C. Unrealized gain (loss) on open futures contracts **20,251,857** [7720]
 - D. Value of long option contracts **2,105,945** [7730]
 - E. Value of short option contracts **-3,072,114** [7735] **440,276,678** [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 **1,097,232,329** [7770]
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8) **162,390,005** [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 **12,390,005** [7785]

INITIAL

End Date:9/24/2014

Firm Name:Citigroup Global Markets Inc.

Form:Daily Seg - FOCUS II

Submit Date:9/25/2014

Daily Segregation - Segregation Statement

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

| | | |
|-----|---|---|
| 1. | Net ledger balance | |
| | A. Cash | <u>3,446,874,321</u> [7010] |
| | B. Securities (at market) | <u>1,591,416,039</u> [7020] |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a contract market | <u>6,309,207</u> [7030] |
| 3. | Exchange traded options | |
| | A. Add market value of open option contracts purchased on a contract market | <u>938,142,741</u> [7032] |
| | B. Deduct market value of open option contracts granted (sold) on a contract market | <u>-852,492,027</u> [7033] |
| 4. | Net equity (deficit) (add lines 1, 2 and 3) | <u>5,130,250,281</u> [7040] |
| 5. | Accounts liquidating to a deficit and accounts with debit balances - gross amount | <u>89,332,011</u> [7045] |
| | Less: amount offset by customer securities | <u>-88,355,105</u> [7047] <u>976,906</u> [7050] |
| 6. | Amount required to be segregated (add lines 4 and 5) | <u>5,131,227,187</u> [7060] |
| | FUNDS IN SEGREGATED ACCOUNTS | |
| 7. | Deposited in segregated funds bank accounts | |
| | A. Cash | <u>1,308,402,524</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>60,366,720</u> [7090] |
| 8. | Margins on deposit with derivatives clearing organizations of contract markets | |
| | A. Cash | <u>1,163,757,330</u> [7100] |
| | B. Securities representing investments of customers' funds (at market) | <u>1,355,485,190</u> [7110] |
| | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>1,523,865,614</u> [7120] |
| 9. | Net settlement from (to) derivatives clearing organizations of contract markets | <u>-96,217,864</u> [7130] |
| 10. | Exchange traded options | |
| | A. Value of open long option contracts | <u>938,136,514</u> [7132] |
| | B. Value of open short option contracts | <u>-852,460,492</u> [7133] |
| 11. | Net equities with other FCMs | |
| | A. Net liquidating equity | <u>194,271</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>7,183,705</u> [7170] |
| 12. | Segregated funds on hand | <u>0</u> [7150] |
| 13. | Total amount in segregation (add lines 7 through 12) | <u>5,408,713,512</u> [7180] |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13) | <u>277,486,325</u> [7190] |
| 15. | Management Target Amount for Excess funds in segregation | <u>257,400,000</u> [7194] |
| 16. | Excess (deficiency) funds in segregation over (under) Management Target Amount Excess | <u>20,086,325</u> [7198] |

INITIAL
End Date:9/24/2014
Firm Name:Citigroup Global Markets Inc.
Form:Daily Seg - FOCUS II
Submit Date:9/25/2014
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>5,136,289,162</u> [8500] |
| | B. Securities (at market) | <u>1,491,093,545</u> [8510] |
| 2. | Net unrealized profit (loss) in open cleared swaps | <u>-1,124,622,841</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>5,502,759,866</u> [8550] |
| 5. | Accounts liquidating to a deficit and accounts with debit balances - gross amount | <u>28,723,927</u> [8560] |
| | Less: amount offset by customer owned securities | <u>-28,275,577</u> [8570] <u>448,350</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>5,503,208,216</u> [8590] |
| 7. | Deposited in cleared swaps customer segregated accounts at banks | |
| | A. Cash | <u>431,265,475</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>67,531,124</u> [8620] |
| 8. | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts | |
| | A. Cash | <u>3,793,864,792</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>1,423,562,421</u> [8650] |
| 9. | Net settlement from (to) derivatives clearing organizations | <u>104,805,828</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>5,821,029,640</u> [8720] |
| 14. | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) | <u>317,821,424</u> [8730] |
| 15. | Management Target Amount for Excess funds in cleared swaps segregated accounts | <u>278,500,000</u> [8760] |
| 16. | Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management | <u>39,321,424</u> [8770] |