

INITIAL

End Date:7/11/2013

Firm Name:Citigroup Global Markets Inc.

Form:Daily Seg - FOCUS II

Submit Date:7/12/2013

Daily Segregation - Secured Amounts

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

| | | |
|--|--|---|
| 1. | Amount to be set aside in separate section 30.7 accounts | <u>1,016,774,564</u> [7360] |
| 2. | Total funds in separate section 30.7 accounts | <u>1,216,847,015</u> [7370] |
| 3. | Excess (deficiency) - (subtract line 1 from line 2) | <u>200,072,451</u> [7380] |
| FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS | | |
| 1. | Cash in banks | |
| | A. Banks located in the United States | <u>417,188,946</u> [7500] |
| | B. Other banks designated by the Commission | <u>0</u> [7520] <u>417,188,946</u> [7530] |
| 2. | Securities | |
| | A. In safekeeping with banks located in the United States | <u>0</u> [7540] |
| | B. In safekeeping with other banks designated by the Commission | <u>266,217,368</u> [7560] <u>266,217,368</u> [7570] |
| 3. | Equities with registered futures commission merchants | |
| | A. Cash | <u>0</u> [7580] |
| | B. Securities | <u>0</u> [7590] |
| | C. Unrealized gain (loss) on open futures contracts | <u>0</u> [7600] |
| | D. Value of long option contracts | <u>0</u> [7610] |
| | E. Value of short option contracts | <u>0</u> [7615] <u>0</u> [7620] |
| 4. | Amounts held by clearing organizations of foreign boards of trade | |
| | A. Cash | <u>0</u> [7640] |
| | B. Securities | <u>0</u> [7650] |
| | C. Amount due to (from) clearing organization - daily variation | <u>0</u> [7660] |
| | D. Value of long option contracts | <u>0</u> [7670] |
| | E. Value of short option contracts | <u>0</u> [7675] <u>0</u> [7680] |
| 5. | Amounts held by members of foreign boards of trade | |
| | A. Cash | <u>500,523,498</u> [7700] |
| | B. Securities | <u>20,707,250</u> [7710] |
| | C. Unrealized gain (loss) on open futures contracts | <u>11,077,162</u> [7720] |
| | D. Value of long option contracts | <u>7,429,154</u> [7730] |
| | E. Value of short option contracts | <u>-6,296,363</u> [7735] <u>533,440,701</u> [7740] |
| 6. | Amounts with other depositories designated by a foreign board of trade | <u>0</u> [7760] |
| 7. | Segregated funds on hand | <u>0</u> [7765] |
| 8. | Total funds in separate section 30.7 accounts | <u>1,216,847,015</u> [7770] |

INITIAL**End Date:7/11/2013****Firm Name:Citigroup Global Markets Inc.****Form:Daily Seg - FOCUS II****Submit Date:7/12/2013****Daily Segregation - Segregation Statement**

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

| | | |
|-----|---|---|
| 1. | Net ledger balance | |
| | A. Cash | <u>5,877,774,052</u> [7010] |
| | B. Securities (at market) | <u>1,355,254,481</u> [7020] |
| 2. | Net unrealized profit (loss) in open futures contracts traded on a contract market | <u>-457,739,674</u> [7030] |
| 3. | Exchange traded options | |
| | A. Add market value of open option contracts purchased on a contract market | <u>1,156,474,179</u> [7032] |
| | B. Deduct market value of open option contracts granted (sold) on a contract market | <u>-832,677,894</u> [7033] |
| 4. | Net equity (deficit) (add lines 1, 2 and 3) | <u>7,099,085,144</u> [7040] |
| 5. | Accounts liquidating to a deficit and accounts with debit balances - gross amount | <u>71,350,550</u> [7045] |
| | Less: amount offset by customer securities | <u>-63,858,786</u> [7047] <u>7,491,764</u> [7050] |
| 6. | Amount required to be segregated (add lines 4 and 5) | <u>7,106,576,908</u> [7060] |
| | FUNDS IN SEGREGATED ACCOUNTS | |
| 7. | Deposited in segregated funds bank accounts | |
| | A. Cash | <u>3,566,199,505</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>98,230,851</u> [7090] |
| 8. | Margins on deposit with derivatives clearing organizations of contract markets | |
| | A. Cash | <u>166,474,554</u> [7100] |
| | B. Securities representing investments of customers' funds (at market) | <u>1,934,383,426</u> [7110] |
| | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>1,253,787,830</u> [7120] |
| 9. | Net settlement from (to) derivatives clearing organizations of contract markets | <u>100,551,202</u> [7130] |
| 10. | Exchange traded options | |
| | A. Value of open long option contracts | <u>1,157,252,004</u> [7132] |
| | B. Value of open short option contracts | <u>-832,677,894</u> [7133] |
| 11. | Net equities with other FCMs | |
| | A. Net liquidating equity | <u>-29,712</u> [7140] |
| | B. Securities representing investments of customers' funds (at market) | <u>0</u> [7150] |
| | C. Securities held for particular customers or option customers in lieu of cash (at market) | <u>3,235,800</u> [7160] |
| 12. | Segregated funds on hand | <u>0</u> [7170] |
| 13. | Total amount in segregation (add lines 7 through 12) | <u>7,447,407,566</u> [7180] |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13) | <u>340,830,658</u> [7190] |

INITIAL
End Date:7/11/2013
Firm Name:Citigroup Global Markets Inc.
Form:Daily Seg - FOCUS II
Submit Date:7/12/2013
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>721,941,629</u> [8500] |
| | B. Securities (at market) | <u>1,240,211,409</u> [8510] |
| 2. | Net unrealized profit (loss) in open cleared swaps | <u>1,443,716,083</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>3,405,869,121</u> [8550] |
| 5. | Accounts liquidating to a deficit and accounts with debit balances - gross amount | <u>66,548,706</u> [8560] |
| | Less: amount offset by customer owned securities | <u>-66,230,978</u> [8570] <u>317,728</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>3,406,186,849</u> [8590] |
| 7. | Deposited in cleared swaps customer segregated accounts at banks | |
| | A. Cash | <u>291,363,927</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>81,565,941</u> [8620] |
| 8. | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts | |
| | A. Cash | <u>2,327,130,199</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>1,158,645,468</u> [8650] |
| 9. | Net settlement from (to) derivatives clearing organizations | <u>-184,214,820</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>3,674,490,715</u> [8720] |
| 14. | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) | <u>268,303,866</u> [8730] |