

**INITIAL**

**End Date:10/23/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/24/2013**

**Daily Segregation - Secured Amounts**

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

|  |  |   |
|--|--|---|
| 1.   | Amount to be set aside in separate section 30.7 accounts               | <b><u>820,926,874</u></b> [7360]                                  |
| 2.   | Total funds in separate section 30.7 accounts                          | <b><u>1,026,307,374</u></b> [7370]                                |
| 3.   | Excess (deficiency) - (subtract line 1 from line 2)                    | <b><u>205,380,500</u></b> [7380]                                  |
| FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS |  |   |
| 1.   | Cash in banks  |   |
|  | A. Banks located in the United States                                  | <b><u>417,584,017</u></b> [7500]                                  |
|  | B. Other banks designated by the Commission                            | <b><u>0</u></b> [7520] <b><u>417,584,017</u></b> [7530]           |
| 2.   | Securities   |   |
|  | A. In safekeeping with banks located in the United States              | <b><u>0</u></b> [7540]  |
|  | B. In safekeeping with other banks designated by the Commission        | <b><u>167,619,602</u></b> [7560] <b><u>167,619,602</u></b> [7570] |
| 3.   | Equities with registered futures commission merchants                  |   |
|  | A. Cash  | <b><u>0</u></b> [7580]  |
|  | B. Securities  | <b><u>0</u></b> [7590]  |
|  | C. Unrealized gain (loss) on open futures contracts                    | <b><u>0</u></b> [7600]  |
|  | D. Value of long option contracts                                      | <b><u>0</u></b> [7610]  |
|  | E. Value of short option contracts                                     | <b><u>0</u></b> [7615] <b><u>0</u></b> [7620]                     |
| 4.   | Amounts held by clearing organizations of foreign boards of trade      |   |
|  | A. Cash  | <b><u>0</u></b> [7640]  |
|  | B. Securities  | <b><u>0</u></b> [7650]  |
|  | C. Amount due to (from) clearing organization - daily variation        | <b><u>0</u></b> [7660]  |
|  | D. Value of long option contracts                                      | <b><u>0</u></b> [7670]  |
|  | E. Value of short option contracts                                     | <b><u>0</u></b> [7675] <b><u>0</u></b> [7680]                     |
| 5.   | Amounts held by members of foreign boards of trade                     |   |
|  | A. Cash  | <b><u>417,838,304</u></b> [7700]                                  |
|  | B. Securities  | <b><u>28,166,382</u></b> [7710]                                   |
|  | C. Unrealized gain (loss) on open futures contracts                    | <b><u>-5,929,776</u></b> [7720]                                   |
|  | D. Value of long option contracts                                      | <b><u>4,905,164</u></b> [7730]                                    |
|  | E. Value of short option contracts                                     | <b><u>-3,876,319</u></b> [7735] <b><u>441,103,755</u></b> [7740]  |
| 6.   | Amounts with other depositories designated by a foreign board of trade | <b><u>0</u></b> [7760]  |
| 7.   | Segregated funds on hand   | <b><u>0</u></b> [7765]  |
| 8.   | Total funds in separate section 30.7 accounts                          | <b><u>1,026,307,374</u></b> [7770]                                |

**INITIAL****End Date:10/23/2013****Firm Name:Citigroup Global Markets Inc.****Form:Daily Seg - FOCUS II****Submit Date:10/24/2013****Daily Segregation - Segregation Statement**

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

|     |   |   |
|-----|---|---|
| 1.  | Net ledger balance  |   |
|     | A. Cash   | <b><u>3,710,713,143</u></b> [7010]                              |
|     | B. Securities (at market)   | <b><u>1,172,095,056</u></b> [7020]                              |
| 2.  | Net unrealized profit (loss) in open futures contracts traded on a contract market          | <b><u>428,313,909</u></b> [7030]                                |
| 3.  | Exchange traded options   |   |
|     | A. Add market value of open option contracts purchased on a contract market                 | <b><u>705,267,265</u></b> [7032]                                |
|     | B. Deduct market value of open option contracts granted (sold) on a contract market         | <b><u>-600,676,140</u></b> [7033]                               |
| 4.  | Net equity (deficit) (add lines 1, 2 and 3)   | <b><u>5,415,713,233</u></b> [7040]                              |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount           | <b><u>32,922,834</u></b> [7045]                                 |
|     | Less: amount offset by customer securities  | <b><u>-30,341,658</u></b> [7047] <b><u>2,581,176</u></b> [7050] |
| 6.  | Amount required to be segregated (add lines 4 and 5)  | <b><u>5,418,294,409</u></b> [7060]                              |
|     | FUNDS IN SEGREGATED ACCOUNTS  |   |
| 7.  | Deposited in segregated funds bank accounts   |   |
|     | A. Cash   | <b><u>1,859,916,715</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>103,235,950</u></b> [7090]                                |
| 8.  | Margins on deposit with derivatives clearing organizations of contract markets              |   |
|     | A. Cash   | <b><u>671,361,733</u></b> [7100]                                |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>1,857,630,039</u></b> [7110]                              |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>1,065,596,896</u></b> [7120]                              |
| 9.  | Net settlement from (to) derivatives clearing organizations of contract markets             | <b><u>58,269,361</u></b> [7130]                                 |
| 10. | Exchange traded options   |   |
|     | A. Value of open long option contracts  | <b><u>705,267,265</u></b> [7132]                                |
|     | B. Value of open short option contracts   | <b><u>-600,676,140</u></b> [7133]                               |
| 11. | Net equities with other FCMs  |   |
|     | A. Net liquidating equity   | <b><u>42,610</u></b> [7140]                                     |
|     | B. Securities representing investments of customers' funds (at market)                      | <b><u>0</u></b> [7150]  |
|     | C. Securities held for particular customers or option customers in lieu of cash (at market) | <b><u>3,262,210</u></b> [7160]                                  |
| 12. | Segregated funds on hand  | <b><u>0</u></b> [7170]  |
| 13. | Total amount in segregation (add lines 7 through 12)  | <b><u>5,723,906,639</u></b> [7180]                              |
| 14. | Excess (deficiency) funds in segregation (subtract line 6 from line 13)                     | <b><u>305,612,230</u></b> [7190]                                |

**INITIAL****End Date:10/23/2013****Firm Name:Citigroup Global Markets Inc.****Form:Daily Seg - FOCUS II****Submit Date:10/24/2013****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   | <b><u>2,056,142,677</u></b> [8500]                          |
|     | B. Securities (at market)   | <b><u>1,191,423,707</u></b> [8510]                          |
| 2.  | Net unrealized profit (loss) in open cleared swaps  | <b><u>301,595,799</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>3,549,162,183</u></b> [8550]                          |
| 5.  | Accounts liquidating to a deficit and accounts with debit balances - gross amount   | <b><u>32,874,550</u></b> [8560]                             |
|     | Less: amount offset by customer owned securities  | <b><u>-32,870,104</u></b> [8570] <b><u>4,446</u></b> [8580] |
| 6.  | Amount required to be segregated for cleared swaps customers (add lines 4 and 5)<br>Funds in Cleared Swaps Customer Segregated Accounts | <b><u>3,549,166,629</u></b> [8590]                          |
| 7.  | Deposited in cleared swaps customer segregated accounts at banks  |   |
|     | A. Cash   | <b><u>269,290,913</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>101,130,931</u></b> [8620]                            |
| 8.  | Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts                                |   |
|     | A. Cash   | <b><u>2,553,208,996</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>1,090,292,776</u></b> [8650]                          |
| 9.  | Net settlement from (to) derivatives clearing organizations   | <b><u>-42,769,989</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>3,971,153,627</u></b> [8720]                          |
| 14. | Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)  | <b><u>421,986,998</u></b> [8730]                            |