

**INITIAL**

**End Date:6/5/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:6/6/2013**

**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>946,255,203</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>1,149,908,381</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>203,653,178</u></b> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<b><u>331,779,739</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>331,779,739</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>271,708,072</u></b> [7560] <b><u>271,708,072</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>514,112,560</u></b> [7700]
	B. Securities	<b><u>22,028,193</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>5,870,113</u></b> [7720]
	D. Value of long option contracts	<b><u>8,582,166</u></b> [7730]
	E. Value of short option contracts	<b><u>-4,172,462</u></b> [7735] <b><u>546,420,570</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>1,149,908,381</u></b> [7770]

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

1.	Net ledger balance	
	A. Cash	<b><u>5,321,038,133</u></b> [7010]
	B. Securities (at market)	<b><u>1,393,573,652</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>307,578,427</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>1,035,808,769</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-784,422,882</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>7,273,576,099</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>131,971,202</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-130,850,918</u></b> [7047] <b><u>1,120,284</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>7,274,696,383</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>4,078,124,255</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>107,289,381</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>28,783,841</u></b> [7100]
	B. Securities representing investments of customers' funds (at market)	<b><u>1,945,417,472</u></b> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>1,282,788,811</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>1,279,705</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>1,035,808,769</u></b> [7132]
	B. Value of open short option contracts	<b><u>-784,422,882</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>142,574</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>3,495,460</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>7,698,707,386</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>424,011,003</u></b> [7190]

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**Daily Segregation - Sequestration Statement**

Input for Sequestration Statement will not be required until 10/4/2010.

**STATEMENT OF SEQUESTRATION REQUIREMENTS AND FUNDS IN CLEARED OTC DERIVATIVES SEQUESTERED ACCOUNTS**

Cleared OTC Derivatives Customer Requirements	
1.	Net ledger balance
	A. Cash <b><u>554,370,973</u></b> [8500]
	B. Securities (at market) <b><u>802,669,663</u></b> [8510]
2.	Net unrealized profit (loss) in open cleared OTC derivatives <b><u>997,195,726</u></b> [8520]
3.	Cleared OTC derivatives options
	A. Market value of open cleared OTC derivatives option contracts purchased <b><u>0</u></b> [8530]
	B. Market value of open cleared OTC derivatives option contracts granted (sold) <b><u>0</u></b> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3) <b><u>2,354,236,362</u></b> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount <b><u>59,276,373</u></b> [8560]
	Less: amount offset by customer owned securities <b><u>-58,828,136</u></b> [8570] <b><u>448,237</u></b> [8580]
6.	Amount required to be segregated (add lines 4 and 5) <b><u>2,354,684,599</u></b> [8590]
	Funds in Cleared OTC Derivatives Customer Sequestered Accounts
7.	Deposited in cleared OTC derivatives customer sequestered accounts at banks
	A. Cash <b><u>294,935,673</u></b> [8600]
	B. Securities representing investment of customers' funds (at market) <b><u>0</u></b> [8610]
	C. Securities held for particular customers or option customers in lieu of cash (at market) <b><u>43,647,940</u></b> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared OTC derivatives customer sequestered accounts
	A. Cash <b><u>1,642,877,435</u></b> [8630]
	B. Securities representing investment of customers' funds (at market) <b><u>0</u></b> [8640]
	C. Securities held for particular customers or option customers in lieu of cash (at market) <b><u>759,021,723</u></b> [8650]
9.	Net settlement from (to) derivatives clearing organizations <b><u>-101,300,425</u></b> [8660]
10.	Cleared OTC derivatives options
	A. Value of open cleared OTC derivatives long option contracts <b><u>0</u></b> [8670]
	B. Value of open cleared OTC derivatives 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 investment of customers' funds (at market) <b><u>0</u></b> [8700]
	C. Securities held for particular customers or option customers in lieu of cash (at market) <b><u>0</u></b> [8710]
12.	Cleared OTC derivatives customer funds on hand
	A. Cash <b><u>0</u></b>
	B. Securities representing investment of customers' funds (at market) <b><u>0</u></b>
	C. Securities held for particular customers or option customers in lieu of cash (at market) <b><u>0</u></b> [8715]
13.	Total amount in sequestration (add lines 7 through 12) <b><u>2,639,182,346</u></b> [8720]
14.	Excess (deficiency) funds in sequestration (subtract line 6 from line 13) <b><u>284,497,747</u></b> [8730]