

**INITIAL**

**End Date:6/24/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:6/25/2013**

**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>966,816,948</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>1,208,493,644</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>241,676,696</u></b> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<b><u>412,997,498</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>412,997,498</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>265,264,276</u></b> [7560] <b><u>265,264,276</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>603,214,470</u></b> [7700]
	B. Securities	<b><u>20,811,226</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>-94,659,136</u></b> [7720]
	D. Value of long option contracts	<b><u>7,965,099</u></b> [7730]
	E. Value of short option contracts	<b><u>-7,099,789</u></b> [7735] <b><u>530,231,870</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>1,208,493,644</u></b> [7770]

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**Daily Segregation - Segregation Statement**

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

1.	Net ledger balance	
	A. Cash	<u>5,850,554,120</u> [7010]
	B. Securities (at market)	<u>1,527,059,586</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-386,976,466</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>1,063,166,476</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-820,764,922</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>7,233,038,794</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>144,443,426</u> [7045]
	Less: amount offset by customer securities	<u>-141,351,573</u> [7047] <u>3,091,853</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>7,236,130,647</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>3,893,209,170</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>96,126,747</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>58,842,377</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>1,776,281,738</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,427,652,979</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>111,531,223</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>1,063,166,476</u> [7132]
	B. Value of open short option contracts	<u>-820,764,922</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>48,962</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>3,279,860</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>7,609,374,610</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>373,243,963</u> [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	<u>427,263,536</u> [8500]
	B. Securities (at market)	<u>842,555,034</u> [8510]
2.	Net unrealized profit (loss) in open cleared OTC derivatives	<u>1,064,138,248</u> [8520]
3.	Cleared OTC derivatives options	
	A. Market value of open cleared OTC derivatives option contracts purchased	<u>0</u> [8530]
	B. Market value of open cleared OTC derivatives option contracts granted (sold)	<u>0</u> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3)	<u>2,333,956,818</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>163,937,166</u> [8560]
	Less: amount offset by customer owned securities	<u>-128,773,618</u> [8570] <u>35,163,548</u> [8580]
6.	Amount required to be segregated (add lines 4 and 5)	<u>2,369,120,366</u> [8590]
Funds in Cleared OTC Derivatives Customer Sequestered Accounts		
7.	Deposited in cleared OTC derivatives customer sequestered accounts at banks	
	A. Cash	<u>408,152,790</u> [8600]
	B. Securities representing investment of customers' funds (at market)	<u>0</u> [8610]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>73,157,911</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared OTC derivatives customer sequestered accounts	
	A. Cash	<u>1,807,086,941</u> [8630]
	B. Securities representing investment of customers' funds (at market)	<u>0</u> [8640]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>769,397,123</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>-214,686,852</u> [8660]
10.	Cleared OTC derivatives options	
	A. Value of open cleared OTC derivatives long option contracts	<u>0</u> [8670]
	B. Value of open cleared OTC derivatives short option contracts	<u>0</u> [8680]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>0</u> [8690]
	B. Securities representing investment of customers' funds (at market)	<u>0</u> [8700]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [8710]
12.	Cleared OTC derivatives customer funds on hand	
	A. Cash	<u>0</u>
	B. Securities representing investment of customers' funds (at market)	<u>0</u>
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>0</u> [8715]
13.	Total amount in sequestration (add lines 7 through 12)	<u>2,843,107,913</u> [8720]
14.	Excess (deficiency) funds in sequestration (subtract line 6 from line 13)	<u>473,987,547</u> [8730]