

**INITIAL**

**End Date:10/1/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/2/2013**

**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>912,883,729</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>1,106,780,487</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>193,896,758</u></b> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<b><u>534,044,445</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>534,044,445</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>182,544,634</u></b> [7560] <b><u>182,544,634</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>419,749,189</u></b> [7700]
	B. Securities	<b><u>27,425,250</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>-58,879,590</u></b> [7720]
	D. Value of long option contracts	<b><u>5,169,282</u></b> [7730]
	E. Value of short option contracts	<b><u>-3,272,723</u></b> [7735] <b><u>390,191,408</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>1,106,780,487</u></b> [7770]

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

1.	Net ledger balance	
	A. Cash	<b><u>3,931,696,353</u></b> [7010]
	B. Securities (at market)	<b><u>1,172,700,916</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>161,284,645</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>815,434,713</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-637,124,059</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>5,443,992,568</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>42,338,805</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-41,942,651</u></b> [7047] <b><u>396,154</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>5,444,388,722</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>2,109,319,174</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>105,769,658</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>479,397,506</u></b> [7100]
	B. Securities representing investments of customers' funds (at market)	<b><u>1,802,619,916</u></b> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>1,063,778,978</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>3,216,070</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>815,434,713</u></b> [7132]
	B. Value of open short option contracts	<b><u>-637,124,059</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>-65,515</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>3,152,280</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>5,745,498,721</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>301,109,999</u></b> [7190]

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**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>1,683,194,177</u> [8500]
	B. Securities (at market)	<u>1,105,042,655</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>655,826,178</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>3,444,063,010</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>16,264,737</u> [8560]
	Less: amount offset by customer owned securities	<u>-16,162,644</u> [8570] <u>102,093</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>3,444,165,103</u> [8590]
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>309,625,246</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>101,357,818</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>2,378,322,397</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>1,003,684,837</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>33,001,169</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>3,825,991,467</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>381,826,364</u> [8730]