

INITIAL

End Date:10/16/2013

Firm Name:Citigroup Global Markets Inc.

Form:Daily Seg - FOCUS II

Submit Date:10/17/2013

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>912,201,722</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>1,104,238,020</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>192,036,298</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>556,371,435</u> [7500]
	B. Other banks designated by the Commission	<u>0</u> [7520] <u>556,371,435</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>190,194,186</u> [7560] <u>190,194,186</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>312,547,611</u> [7700]
	B. Securities	<u>27,425,250</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>16,401,294</u> [7720]
	D. Value of long option contracts	<u>4,841,592</u> [7730]
	E. Value of short option contracts	<u>-3,543,348</u> [7735] <u>357,672,399</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>1,104,238,020</u> [7770]

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

1.	Net ledger balance	
	A. Cash	<u>4,197,269,398</u> [7010]
	B. Securities (at market)	<u>1,187,645,152</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>94,714,969</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>806,756,809</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-645,321,671</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>5,641,064,657</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>31,367,896</u> [7045]
	Less: amount offset by customer securities	<u>-28,212,916</u> [7047] <u>3,154,980</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>5,644,219,637</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>2,249,599,212</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>250,803,935</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>632,999,773</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>1,805,630,039</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>933,683,887</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-41,703,980</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>806,756,809</u> [7132]
	B. Value of open short option contracts	<u>-645,321,671</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>-211,961</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>3,157,330</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>5,995,393,373</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>351,173,736</u> [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>1,609,699,634</u> [8500]
	B. Securities (at market)	<u>1,244,356,876</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>615,778,205</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>3,469,834,715</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>75,035,281</u> [8560]
	Less: amount offset by customer owned securities	<u>-75,034,495</u> [8570] 786 [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) Funds in Cleared Swaps Customer Segregated Accounts	<u>3,469,835,501</u> [8590]
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>249,266,857</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>50,382,543</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>2,466,136,737</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>1,193,974,333</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>-107,789,476</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>3,851,970,994</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>382,135,493</u> [8730]