

INITIAL

End Date:9/18/2013

Firm Name:Citigroup Global Markets Inc.

Form:Daily Seg - FOCUS II

Submit Date:9/19/2013

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>942,534,005</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>1,139,115,886</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>196,581,881</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>491,659,936</u> [7500]
	B. Other banks designated by the Commission	<u>0</u> [7520] <u>491,659,936</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>218,694,415</u> [7560] <u>218,694,415</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>421,986,259</u> [7700]
	B. Securities	<u>20,142,250</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>-16,727,206</u> [7720]
	D. Value of long option contracts	<u>7,395,956</u> [7730]
	E. Value of short option contracts	<u>-4,035,724</u> [7735] <u>428,761,535</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>1,139,115,886</u> [7770]

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Daily Segregation - Segregation Statement

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

1.	Net ledger balance	
	A. Cash	<u>4,404,963,554</u> [7010]
	B. Securities (at market)	<u>1,211,802,563</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-178,915,606</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>1,051,241,124</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-732,240,107</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>5,756,851,528</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>69,140,341</u> [7045]
	Less: amount offset by customer securities	<u>-49,090,826</u> [7047] <u>20,049,515</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>5,776,901,043</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>2,119,875,027</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>98,263,634</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>491,382,564</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>1,875,558,984</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,110,408,909</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>62,296,154</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>1,051,241,124</u> [7132]
	B. Value of open short option contracts	<u>-732,240,107</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>1,497</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>3,130,020</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>6,079,917,806</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>303,016,763</u> [7190]

INITIAL**End Date:9/18/2013****Firm Name:Citigroup Global Markets Inc.****Form:Daily Seg - FOCUS II****Submit Date:9/19/2013****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 <u>1,165,079,173</u> [8500]
	B. Securities (at market) <u>1,126,797,380</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps <u>939,926,210</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>3,231,802,763</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount <u>109,844,723</u> [8560]
	Less: amount offset by customer owned securities <u>-107,064,749</u> [8570] <u>2,779,974</u> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <u>3,234,582,737</u> [8590]
7.	Funds in Cleared Swaps Customer Segregated Accounts
	Deposited in cleared swaps customer segregated accounts at banks
	A. Cash <u>315,848,144</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>103,398,603</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
	A. Cash <u>2,243,114,093</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>1,023,398,777</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations <u>-171,851,495</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>3,513,908,122</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <u>279,325,385</u> [8730]