

**INITIAL**

**End Date:9/30/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:10/1/2013**

**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>929,128,137</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>1,122,311,092</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>193,182,955</u></b> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<b><u>575,770,942</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>575,770,942</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>188,565,252</u></b> [7560] <b><u>188,565,252</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>391,245,680</u></b> [7700]
	B. Securities	<b><u>27,592,632</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>-61,593,125</u></b> [7720]
	D. Value of long option contracts	<b><u>4,988,693</u></b> [7730]
	E. Value of short option contracts	<b><u>-4,258,982</u></b> [7735] <b><u>357,974,898</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>1,122,311,092</u></b> [7770]

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

1.	Net ledger balance	
	A. Cash	<b><u>3,968,226,506</u></b> [7010]
	B. Securities (at market)	<b><u>1,196,908,576</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>168,683,750</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>832,688,422</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-640,876,784</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>5,525,630,470</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<b><u>50,045,903</u></b> [7045]
	Less: amount offset by customer securities	<b><u>-49,006,340</u></b> [7047] <b><u>1,039,563</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>5,526,670,033</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>2,266,533,895</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>94,603,186</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>451,992,372</u></b> [7100]
	B. Securities representing investments of customers' funds (at market)	<b><u>1,727,558,984</u></b> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<b><u>1,099,127,850</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>-20,692,002</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>832,688,422</u></b> [7132]
	B. Value of open short option contracts	<b><u>-640,876,784</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>-99,153</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>3,177,540</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>5,814,014,310</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>287,344,277</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>1,598,552,159</u> [8500]
	B. Securities (at market)	<u>1,113,959,600</u> [8510]
2.	Net unrealized profit (loss) in open cleared swaps	<u>738,740,201</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>3,451,251,960</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>19,484,093</u> [8560]
	Less: amount offset by customer owned securities	<u>-9,596,107</u> [8570] <u>9,887,986</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>3,461,139,946</u> [8590]
7.	Deposited in cleared swaps customer segregated accounts at banks	
	A. Cash	<u>312,128,744</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>120,093,924</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts	
	A. Cash	<u>2,349,680,165</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>993,865,676</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>1,891,991</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</u> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)	<u>3,777,660,500</u> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	<u>316,520,554</u> [8730]