

INITIAL

End Date:6/3/2013

Firm Name:Citigroup Global Markets Inc.

Form:Daily Seg - FOCUS II

Submit Date:6/4/2013

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>1,002,582,455</u> [7360]
2.	Total funds in separate section 30.7 accounts	<u>1,286,499,839</u> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<u>283,917,384</u> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<u>560,406,224</u> [7500]
	B. Other banks designated by the Commission	<u>0</u> [7520] <u>560,406,224</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>270,030,548</u> [7560] <u>270,030,548</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>415,080,982</u> [7700]
	B. Securities	<u>21,972,004</u> [7710]
	C. Unrealized gain (loss) on open futures contracts	<u>14,602,185</u> [7720]
	D. Value of long option contracts	<u>8,701,949</u> [7730]
	E. Value of short option contracts	<u>-4,294,053</u> [7735] <u>456,063,067</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>1,286,499,839</u> [7770]

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

1.	Net ledger balance	
	A. Cash	<u>5,114,904,821</u> [7010]
	B. Securities (at market)	<u>1,402,333,905</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>551,774,330</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>1,043,403,547</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-794,005,235</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>7,318,411,368</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>40,422,724</u> [7045]
	Less: amount offset by customer securities	<u>-20,987,871</u> [7047] <u>19,434,853</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>7,337,846,221</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>4,057,301,652</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>191,969,972</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>131,691,118</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>1,945,399,673</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,206,738,873</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-38,930,768</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>1,043,403,547</u> [7132]
	B. Value of open short option contracts	<u>-794,005,235</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>-116,247</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>3,484,810</u> [7160]
12.	Segregated funds on hand	<u>140,250</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>7,747,077,645</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>409,231,424</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>595,926,283</u> [8500]
B. Securities (at market)	<u>798,981,905</u> [8510]
2. Net unrealized profit (loss) in open cleared OTC derivatives	<u>1,012,021,295</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>2,406,929,483</u> [8550]
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>23,826,058</u> [8560]
Less: amount offset by customer owned securities	<u>-23,513,931</u> [8570] <u>312,127</u> [8580]
6. Amount required to be segregated (add lines 4 and 5)	<u>2,407,241,610</u> [8590]
Funds in Cleared OTC Derivatives Customer Sequestered Accounts	
7. Deposited in cleared OTC derivatives customer sequestered accounts at banks	
A. Cash	<u>661,593,485</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>50,917,483</u> [8620]
8. Margins on deposit with derivatives clearing organizations in cleared OTC derivatives customer sequestered accounts	
A. Cash	<u>1,613,097,788</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>748,064,422</u> [8650]
9. Net settlement from (to) derivatives clearing organizations	<u>-84,698,629</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>2,988,974,549</u> [8720]
14. Excess (deficiency) funds in sequestration (subtract line 6 from line 13)	<u>581,732,939</u> [8730]