

**INITIAL**

**End Date:6/13/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:6/14/2013**

**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>1,015,306,301</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>1,239,050,520</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>223,744,219</u></b> [7380]
	FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS	
1.	Cash in banks	
	A. Banks located in the United States	<b><u>381,758,129</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>381,758,129</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>270,791,403</u></b> [7560] <b><u>270,791,403</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>597,738,225</u></b> [7700]
	B. Securities	<b><u>21,733,661</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>-33,435,911</u></b> [7720]
	D. Value of long option contracts	<b><u>6,701,834</u></b> [7730]
	E. Value of short option contracts	<b><u>-6,236,821</u></b> [7735] <b><u>586,500,988</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>1,239,050,520</u></b> [7770]

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

1.	Net ledger balance	
	A. Cash	<u>5,615,520,085</u> [7010]
	B. Securities (at market)	<u>1,416,728,185</u> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<u>-15,905,562</u> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<u>1,021,618,682</u> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<u>-727,704,691</u> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<u>7,310,256,699</u> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>78,702,631</u> [7045]
	Less: amount offset by customer securities	<u>-75,889,198</u> [7047] <u>2,813,433</u> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<u>7,313,070,132</u> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<u>4,137,544,242</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>88,868,830</u> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<u>24,158,862</u> [7100]
	B. Securities representing investments of customers' funds (at market)	<u>1,826,281,738</u> [7110]
	C. Securities held for particular customers or option customers in lieu of cash (at market)	<u>1,324,419,425</u> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<u>-51,294,906</u> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<u>1,021,618,682</u> [7132]
	B. Value of open short option contracts	<u>-727,704,691</u> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<u>-12,353</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>3,439,930</u> [7160]
12.	Segregated funds on hand	<u>0</u> [7170]
13.	Total amount in segregation (add lines 7 through 12)	<u>7,647,319,759</u> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<u>334,249,627</u> [7190]

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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>424,663,716</u> [8500]
	B. Securities (at market)	<u>814,089,179</u> [8510]
2.	Net unrealized profit (loss) in open cleared OTC derivatives	<u>995,474,783</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>2,234,227,678</u> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	<u>103,466,246</u> [8560]
	Less: amount offset by customer owned securities	<u>-103,216,829</u> [8570] <u>249,417</u> [8580]
6.	Amount required to be segregated (add lines 4 and 5)	<u>2,234,477,095</u> [8590]
Funds in Cleared OTC Derivatives Customer Sequestered Accounts		
7.	Deposited in cleared OTC derivatives customer sequestered accounts at banks	
	A. Cash	<u>379,095,684</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>53,571,096</u> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared OTC derivatives customer sequestered accounts	
	A. Cash	<u>1,555,105,882</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>760,518,083</u> [8650]
9.	Net settlement from (to) derivatives clearing organizations	<u>-103,739,804</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>2,644,550,941</u> [8720]
14.	Excess (deficiency) funds in sequestration (subtract line 6 from line 13)	<u>410,073,846</u> [8730]