

**INITIAL**

**End Date:9/27/2013**

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

**Form:Daily Seg - FOCUS II**

**Submit Date:9/30/2013**

**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>948,199,419</u></b> [7360]
2.	Total funds in separate section 30.7 accounts	<b><u>1,131,611,051</u></b> [7370]
3.	Excess (deficiency) - (subtract line 1 from line 2)	<b><u>183,411,632</u></b> [7380]
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS		
1.	Cash in banks	
	A. Banks located in the United States	<b><u>561,112,044</u></b> [7500]
	B. Other banks designated by the Commission	<b><u>0</u></b> [7520] <b><u>561,112,044</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>182,946,310</u></b> [7560] <b><u>182,946,310</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>375,824,820</u></b> [7700]
	B. Securities	<b><u>27,625,986</u></b> [7710]
	C. Unrealized gain (loss) on open futures contracts	<b><u>-17,361,264</u></b> [7720]
	D. Value of long option contracts	<b><u>5,407,792</u></b> [7730]
	E. Value of short option contracts	<b><u>-3,944,637</u></b> [7735] <b><u>387,552,697</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>1,131,611,051</u></b> [7770]

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

1.	Net ledger balance	
	A. Cash	<b><u>4,059,366,982</u></b> [7010]
	B. Securities (at market)	<b><u>1,218,439,315</u></b> [7020]
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	<b><u>111,442,330</u></b> [7030]
3.	Exchange traded options	
	A. Add market value of open option contracts purchased on a contract market	<b><u>832,261,808</u></b> [7032]
	B. Deduct market value of open option contracts granted (sold) on a contract market	<b><u>-649,267,528</u></b> [7033]
4.	Net equity (deficit) (add lines 1, 2 and 3)	<b><u>5,572,242,907</u></b> [7040]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount	
	Less: amount offset by customer securities	<b><u>31,601,284</u></b> [7045]
		<b><u>-27,395,414</u></b> [7047] <b><u>4,205,870</u></b> [7050]
6.	Amount required to be segregated (add lines 4 and 5)	<b><u>5,576,448,777</u></b> [7060]
	FUNDS IN SEGREGATED ACCOUNTS	
7.	Deposited in segregated funds bank accounts	
	A. Cash	<b><u>2,259,858,462</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>106,703,231</u></b> [7090]
8.	Margins on deposit with derivatives clearing organizations of contract markets	
	A. Cash	<b><u>442,244,691</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>1,108,555,774</u></b> [7120]
9.	Net settlement from (to) derivatives clearing organizations of contract markets	<b><u>43,563,015</u></b> [7130]
10.	Exchange traded options	
	A. Value of open long option contracts	<b><u>832,261,808</u></b> [7132]
	B. Value of open short option contracts	<b><u>-649,267,528</u></b> [7133]
11.	Net equities with other FCMs	
	A. Net liquidating equity	<b><u>-90,228</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>3,180,310</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>5,874,568,519</u></b> [7180]
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	<b><u>298,119,742</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 <b><u>1,582,501,528</u></b> [8500]
	B. Securities (at market) <b><u>1,101,375,648</u></b> [8510]
2.	Net unrealized profit (loss) in open cleared swaps <b><u>666,176,222</u></b> [8520]
3.	Cleared swaps options
	A. Market value of open cleared swaps option contracts purchased <b><u>0</u></b> [8530]
	B. Market value of open cleared swaps option contracts granted (sold) <b><u>0</u></b> [8540]
4.	Net Equity (deficit) (add lines 1, 2, and 3) <b><u>3,350,053,398</u></b> [8550]
5.	Accounts liquidating to a deficit and accounts with debit balances - gross amount <b><u>15,438,026</u></b> [8560]
	Less: amount offset by customer owned securities <b><u>-12,941,558</u></b> [8570] <b><u>2,496,468</u></b> [8580]
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5) <b><u>3,352,549,866</u></b> [8590]
	Funds in Cleared Swaps Customer Segregated Accounts
7.	Deposited in cleared swaps customer segregated accounts at banks
	A. Cash <b><u>294,912,276</u></b> [8600]
	B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b> [8610]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>101,654,529</u></b> [8620]
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts
	A. Cash <b><u>2,320,154,354</u></b> [8630]
	B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b> [8640]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>999,721,119</u></b> [8650]
9.	Net settlement from (to) derivatives clearing organizations <b><u>-30,436,723</u></b> [8660]
10.	Cleared swaps options
	A. Value of open cleared swaps long option contracts <b><u>0</u></b> [8670]
	B. Value of open cleared swaps short option contracts <b><u>0</u></b> [8680]
11.	Net equities with other FCMs
	A. Net liquidating equity <b><u>0</u></b> [8690]
	B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b> [8700]
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>0</u></b> [8710]
12.	Cleared swaps customer funds on hand
	A. Cash <b><u>0</u></b>
	B. Securities representing investments of cleared swaps customers' funds (at market) <b><u>0</u></b>
	C. Securities held for particular cleared swaps customers in lieu of cash (at market) <b><u>0 0</u></b> [8715]
13.	Total amount in cleared swaps customer segregation (add lines 7 through 12) <b><u>3,686,005,555</u></b> [8720]
14.	Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13) <b><u>333,455,689</u></b> [8730]