

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT
PART II CSE

BROKER OR DEALER

CITIGROUP GLOBAL MARKETS INC.

as of 07/31/13

STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES

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

1. Net ledger balance			
A. Cash		\$	5,294,092,380 7010
B. Securities (at market)			1,326,956,357 7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			
			(495,681,824) 7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market			1,008,914,285 7032
B. Deduct market value of open option contracts granted (sold) on a contract market		(	709,640,027) 7033
4. Net equity (deficit) (add lines 1, 2, and 3)			
			6,424,641,171 7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	41,999,879		7045
Less: amount offset by customer owned securities	(36,709,992)		7047 5,289,887 7050
6. Amount required to be segregated (add lines 4 and 5)			
		\$	6,429,931,058 7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash			3,129,284,751 7070
B. Securities representing investments of customers' funds (at market)			0 7080
C. Securities held for particular customers or option customers in lieu of cash (at market)			82,027,995 7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash		\$	227,632,153 7100
B. Securities representing investments of customers' funds (at market)			1,866,383,409 7110
C. Securities held for particular customers or option customers in lieu of cash (at market)			1,241,704,062 7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			
			(42,242,481) 7130
10. Exchange traded options			
A. Value of open long option contracts			1,008,914,285 7132
B. Value of open short option contracts		(	709,640,027) 7133
11. Net equities with other FCMs			
A. Net liquidating equity			(38,640) 7140
B. Securities representing investments of customers' funds (at market)			0 7160
C. Securities held for particular customers or option customers in lieu of cash (at market)			3,224,300 7170
12. Segregated funds on hand (describe: _____)			
			0 7150
13. Total amount in segregation (add lines 7 through 12)			
			6,807,249,807 7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			
		\$	377,318,749 7190

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STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS
FOR FOREIGN FUTURES AND FOREIGN OPTIONS CUSTOMERS
PURSUANT TO COMMISSION REGULATION 30.7

FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS - SUMMARY

I. Check the appropriate box to identify the amount shown on line 1. below.

- 7300 Secured amounts in only U.S. - domiciled customers' accounts
- 7310 Secured amounts in U.S. and foreign - domiciled customers' accounts
- 7320 Net liquidating equities in all accounts of customers trading on foreign boards of trade
- 7330 Amount required to be set aside pursuant to law, rule or regulation of a foreign government or a rule of a self-regulatory organization authorized thereunder.

II. Has the FCM changed the method of calculating the amount to be set aside in separate accounts since the last financial report it filed ?

- Yes 7340 If yes, explain the change below
- No 7350

1. Amount to be set aside in separate section 30.7 accounts	\$ <u>951,542,278</u> 7360
2. Total funds in separate section 30.7 accounts (page 16, line 8)	<u>1,289,360,365</u> 7370
3. Excess (deficiency) - (subtract line 1 from line 2)	\$ <u><u>337,818,087</u></u> 7380

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FOR FOREIGN FUTURES AND FOREIGN OPTIONS CUSTOMERS
PURSUANT TO COMMISSION REGULATION 30.7

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks			
A. Banks located in the United States	\$	516,972,314	7500
B. Other banks designated by the Commission			
Name(s): 0		0	7520
			\$ 516,972,314 7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	277,985,791	7540
B. In safekeeping with other banks designated by the Commission			
Name(s): 0		0	7560
			277,985,791 7570
3. Equities with registered futures commission merchants			
A. Cash	\$	0	7580
B. Securities		0	7590
C. Unrealized gain (loss) on open futures contracts		0	7600
D. Value of long option contracts		0	7610
E. Value of short option contracts	(	0	7615
			0 7620
4. Amounts held by clearing organizations of foreign boards of trade			
Name(s): 0			7630
A. Cash	\$	0	7640
B. Securities		0	7650
C. Amount due to (from) clearing organizations - daily variation		0	7660
D. Value of long option contracts		0	7670
E. Value of short option contracts	(	0	7675
			0 7680
5. Amounts held by members of foreign boards of trade			
Name(s): 0			7690
A. Cash	\$	374,099,848	7700
B. Securities		20,636,738	7710
C. Unrealized gain (loss) on open futures contracts		100,267,820	7720
D. Value of long option contracts		6,015,792	7730
E. Value of short option contracts	(	(6,617,938)	7735
			494,402,260 7740
6. Amounts with other depositories designated by a foreign board of trade			
Name(s): 0			7750
			0 7760
7. Segregated funds on hand (describe: _____)			
			0 7765
8. Total funds in separate section 30.7 accounts (to page 15 line 2)			
	\$	1,289,360,365	7770

A. If any securities shown are other than the types of securities referred to in CFTC Regulation 1.25, attach a separate schedule detailing the obligations shown on each such line.

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STATEMENT OF SEQUESTRATION REQUIREMENTS AND
FUNDS IN CLEARED OTC DERIVATIVES SEQUESTERED ACCOUNTS

CLEARED OTC DERIVATIVES CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	743,128,993	8500
B. Securities (at market)		1,212,910,389	8510
2. Net unrealized profit (loss) in open cleared OTC derivatives		1,408,052,956	8520
3. Cleared OTC derivatives options			
A. Market value of open cleared OTC derivatives option contracts purchased		0	8530
B. Market value of open cleared OTC derivatives option contracts granted (sold)	(	0	8540
4. Net equity (deficit) (add lines 1, 2 and 3)	\$	3,364,092,338	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	26,148,487	8560
Less: amount offset by customer owned securities	(	25,823,994	8570
		324,493	8580
6. Amount required to be sequestered for cleared OTC derivatives customers (add lines 4 and 5)	\$	3,364,416,831	8590

FUNDS IN CLEARED OTC DERIVATIVES CUSTOMER SEQUESTERED ACCOUNTS

7. Deposited in cleared OTC derivatives customer sequestered accounts at banks			
A. Cash	\$	203,126,807	8600
B. Securities representing investment of customers' funds (at market)		0	8610
C. Securities held for particular customers or option customers in lieu of cash (at market)		99,313,448	8620
8. Margins on deposit with derivatives clearing organizations in cleared OTC derivatives customer sequestered accounts			
A. Cash		2,184,243,152	8630
B. Securities representing investment of customers' funds (at market)		0	8640
C. Securities held for particular customers or option customers in lieu of cash (at market)		1,113,596,941	8650
9. Net settlement from (to) derivatives clearing organizations		117,045,323	8660
10. Cleared OTC derivatives options			
A. Value of open cleared OTC derivatives long option contracts		0	8670
B. Value of open cleared OTC derivatives short option contracts	(	0	8680
11. Net equities with other FCMs			
A. Net liquidating equity		0	8690
B. Securities representing investment of customers' funds (at market)		0	8700
C. Securities held for particular customers or option customers in lieu of cash (at market)		0	8710
12. Cleared OTC derivatives customer funds on hand		0	8715
13. Total amount in sequestration (add lines 7 through 12)	\$	3,717,325,671	8720
14. Excess (deficiency) funds in sequestration (subtract line 6 from line 13)	\$	352,908,840	8730