

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

BROKER OR DEALER:	CITIGROUP GLOBAL MARKETS INC.	as of: 06/30/2013
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**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	\$ 5,771,844,219	7010
	B. Securities (at market)	1,416,234,001	7020
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	(258,468,642)	7030
3.	Exchange traded options		
	A. Add market value of open option contracts purchased on a contract market	999,992,147	7032
	B. Deduct market value of open option contracts granted (sold) on a contract market	(756,996,455)	7033
4.	Net equity (deficit) (add lines 1, 2 and 3)	7,172,605,270	7040
5.	Accounts liquidating to a deficit and accounts with debit balances		
	- gross amount	54,435,172	7045
	Less: amount offset by customer securities	(53,456,657)	7047
		978,515	7050
6.	Amount required to be segregated (add lines 4 and 5)	\$ 7,173,583,785	7060

FUNDS IN SEGREGATED ACCOUNTS

7.	Deposited in segregated funds bank accounts		
	A. Cash	\$ 3,906,425,847	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)	81,586,337	7090
8.	Margins on deposit with derivatives clearing organizations of contract markets		
	A. Cash	117,497,015	7100
	B. Securities representing investments of customers' funds (at market)	1,781,281,719	7110
	C. Securities held for particular customers or option customers in lieu of cash (at market)	1,331,317,794	7120
9.	Net settlement from (to) derivatives clearing organizations of contract markets	47,572,447	7130
10.	Exchange traded options		
	A. Value of open long option contracts	999,992,147	7132
	B. Value of open short option contracts	(756,996,455)	7133
11.	Net equities with other FCMs		
	A. Net liquidating equity	31,453	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)	3,329,870	7170
12.	Segregated funds on hand (describe:)	0	7150
13.	Total amount in segregation (add lines 7 through 12)	7,512,038,174	7180
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$ 338,454,389	7190

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as of: 06/30/2013

**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	\$ 972,871,441	7360
2. Total funds in separate section 30.7 accounts (page 16, line 8)	1,249,835,222	7370
3. Excess (deficiency) - (subtract line 1 from line 2)	\$ 276,963,781	7380

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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	\$ 302,832,540	7500	
B. Other banks designated by the Commission			
Name(s): <u>See Attached</u>	7510	0	7520
		\$ 302,832,540	7530
2. Securities			
A. In safekeeping with banks located in the United States	\$ 270,782,352	7540	
B. In safekeeping with other banks designated by the Commission			
Name(s): <u>See Attached</u>	7550	0	7560
		270,782,352	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): _	7630		
A. Cash	\$ 0	7640	
B. Securities	0	7650	
C. Amount due to (from) clearing organization - 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): <u>See Attached</u>	7690		
A. Cash	\$ 791,263,850	7700	
B. Securities	21,070,593	7710	
C. Unrealized gain (loss) on open futures contracts	(137,731,088)	7720	
D. Value of long option contracts	8,333,549	7730	
E. Value of short option contracts	(6,716,574)	7735	676,220,330
			7740
6. Amounts with other depositories designated by a foreign board of trade			
Name(s): _	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)			
		\$ 1,249,835,222	7770

A. If any securities shown above 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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BROKER OR DEALER:

CITIGROUP GLOBAL MARKETS INC.

as of: 06/30/2013

EXCHANGE SUPPLEMENTARY INFORMATION

1. Capital to be withdrawn within 6 months	\$ 0	8000
2. Subordinated Debt maturing within 6 months	0	8010
3. Subordinated Debt due to mature within 6 months that you plan to renew	0	8020
4. Additional capital requirement for excess margin on Reverse Repurchase Agreements	16,889,130	8045

General Comments:

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		\$720,349,376	8500
B. Securities (at market)		1,077,370,808	8510
2. Net unrealized profit (loss) in open cleared swaps		1,136,023,837	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased		0	8530
B. Market value of open cleared swaps option contracts granted (sold)		0	8540
4. Net equity (deficit) (add lines 1, 2, and 3)		\$2,933,744,021	8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$32,803,452	8560	
Less: amount offset by customer owned securities	(32,459,049)	8570	
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		344,403	8580
		\$2,934,088,424	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash		\$281,229,189	8600
B. Securities representing investments of cleared swaps customers' funds (at market)		0	8610
C. Securities held for particular cleared swaps customers or option customers in lieu of cash (at market)		106,491,211	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		1,903,010,688	8630
B. Securities representing investments of cleared swaps customers' funds (at market)		0	8640
C. Securities held for particular cleared swaps customers or option customers in lieu of cash (at market)		970,879,597	8650
9. Net settlement from (to) derivatives clearing organizations		(33,239,256)	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts		0	8670
B. Value of open cleared swaps short option contracts		0	8680
11. Net equities with other FCMs			
A. Net liquidating equity		0	8690
B. Securities representing investments of cleared swaps customers' funds (at market)		0	8700
C. Securities held for particular cleared swaps customers or option customers in lieu of cash (at market)		0	8710
12. Cleared swaps customer funds on hand (describe:)		0	8715
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)		\$3,228,371,429	8720
14. Excess (deficiency) funds in sequestration (subtract line 6 from line 13)		\$294,283,005	8730