

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

BROKER OR DEALER

CITIGROUP GLOBAL MARKETS INC.

as of 09/30/13

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	\$	3,968,062,436	7010
B. Securities (at market)		1,196,845,513	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			
		168,847,832	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		832,688,422	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(	640,876,784)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)			
		5,525,567,419	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount		50,002,676	7045
Less: amount offset by customer owned securities	(	49,006,341)	7047
		996,335	7050
6. Amount required to be segregated (add lines 4 and 5)			
	\$	5,526,563,754	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		2,266,519,756	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)		94,603,186	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	451,992,374	7100
B. Securities representing investments of customers' funds (at market)		1,727,558,970	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		1,099,064,787	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			
		(17,951,398)	7130
10. Exchange traded options			
A. Value of open long option contracts		832,688,422	7132
B. Value of open short option contracts	(	640,876,784)	7133
11. Net equities with other FCMs			
A. Net liquidating equity		(99,153)	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)		3,177,540	7170
12. Segregated funds on hand (describe: _____)			
		0	7150
13. Total amount in segregation (add lines 7 through 12)			
		5,816,677,700	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			
	\$	290,113,946	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>929,128,137</u> 7360
2. Total funds in separate section 30.7 accounts (page 16, line 8)	<u>1,115,237,751</u> 7370
3. Excess (deficiency) - (subtract line 1 from line 2)	\$ <u><u>186,109,614</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	\$	575,753,796	7500
B. Other banks designated by the Commission			
Name(s):	0	7510	
			0 7520
			\$ 575,753,796 7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	188,565,252	7540
B. In safekeeping with other banks designated by the Commission			
Name(s):	0	7550	
			0 7560
			188,565,252 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	\$	384,189,483	7700
B. Securities		27,592,632	7710
C. Unrealized gain (loss) on open futures contracts		(61,593,123)	7720
D. Value of long option contracts		4,988,693	7730
E. Value of short option contracts	(	(4,258,982)	7735
			350,918,703 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)			\$ 1,115,237,751 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	\$	1,598,432,531	8500
B. Securities (at market)		1,114,022,662	8510
2. Net unrealized profit (loss) in open cleared OTC derivatives		738,740,198	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)	\$	3,451,195,391	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	19,484,093	8560
Less: amount offset by customer owned securities	(	9,596,107)	8570
		9,887,986	8580
6. Amount required to be sequestered for cleared OTC derivatives customers (add lines 4 and 5)	\$	3,461,083,377	8590

FUNDS IN CLEARED OTC DERIVATIVES CUSTOMER SEQUESTERED ACCOUNTS

7. Deposited in cleared OTC derivatives customer sequestered accounts at banks			
A. Cash	\$	309,709,424	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)		120,093,923	8620
8. Margins on deposit with derivatives clearing organizations in cleared OTC derivatives customer sequestered accounts			
A. Cash		2,349,680,165	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)		993,928,739	8650
9. Net settlement from (to) derivatives clearing organizations		1,891,991	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)	\$	3,775,304,242	8720
14. Excess (deficiency) funds in sequestration (subtract line 6 from line 13)	\$	314,220,865	8730