

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

BROKER OR DEALER

CITIGROUP GLOBAL MARKETS INC.

as of 11/30/13

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		\$	<u>3,974,498,213</u> 7010
B. Securities (at market)			<u>1,185,459,264</u> 7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			<u>(181,813,584)</u> 7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market			<u>549,398,893</u> 7032
B. Deduct market value of open option contracts granted (sold) on a contract market		(	<u>458,158,175)</u> 7033
4. Net equity (deficit) (add lines 1, 2, and 3)			<u>5,069,384,611</u> 7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	<u>6,865,866</u>		7045
Less: amount offset by customer owned securities	(<u>6,576,400</u>)		<u>289,466</u> 7050
6. Amount required to be segregated (add lines 4 and 5)		\$	<u>5,069,674,077</u> 7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash			<u>1,430,239,534</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>102,494,607</u> 7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash		\$	<u>922,891,626</u> 7100
B. Securities representing investments of customers' funds (at market)			<u>1,607,708,774</u> 7110
C. Securities held for particular customers or option customers in lieu of cash (at market)			<u>1,079,689,472</u> 7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			<u>116,562,483</u> 7130
10. Exchange traded options			
A. Value of open long option contracts			<u>549,398,893</u> 7132
B. Value of open short option contracts		(	<u>458,158,175)</u> 7133
11. Net equities with other FCMs			
A. Net liquidating equity			<u>(23,186)</u> 7140
B. Securities representing investments of customers' funds (at market)			<u>0</u> 7160
C. Securities held for particular customers or option customers in lieu of cash (at market)			<u>3,113,660</u> 7170
12. Segregated funds on hand (describe: _____)			<u>161,525</u> 7150
13. Total amount in segregation (add lines 7 through 12)			<u>5,354,079,213</u> 7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$	<u>284,405,136</u> 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>862,104,846</u> 7360
2. Total funds in separate section 30.7 accounts (page 16, line 8)	<u>1,080,878,965</u> 7370
3. Excess (deficiency) - (subtract line 1 from line 2)	\$ <u><u>218,774,119</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	\$	<u>520,379,169</u>	<u>7500</u>
B. Other banks designated by the Commission			
Name(s):	<u>0</u>	<u>7510</u>	
		<u>0</u>	<u>7520</u>
			\$ <u>520,379,169</u>
			<u>7530</u>
2. Securities			
A. In safekeeping with banks located in the United States	\$	<u>62,930,615</u>	<u>7540</u>
B. In safekeeping with other banks designated by the Commission			
Name(s):	<u>0</u>	<u>7550</u>	
		<u>0</u>	<u>7560</u>
			<u>62,930,615</u>
			<u>7570</u>
3. Equities with registered futures commission merchants			
A. Cash	\$	<u>0</u>	<u>7580</u>
B. Securities		<u>0</u>	<u>7590</u>
C. Unrealized gain (loss) on open futures contracts		<u>0</u>	<u>7600</u>
D. Value of long option contracts		<u>0</u>	<u>7610</u>
E. Value of short option contracts	(	<u>0</u>	<u>7615</u>
			<u>0</u>
			<u>7620</u>
4. Amounts held by clearing organizations of foreign boards of trade			
Name(s):	<u>0</u>	<u>7630</u>	
A. Cash	\$	<u>0</u>	<u>7640</u>
B. Securities		<u>0</u>	<u>7650</u>
C. Amount due to (from) clearing organizations - daily variation		<u>0</u>	<u>7660</u>
D. Value of long option contracts		<u>0</u>	<u>7670</u>
E. Value of short option contracts	(	<u>0</u>	<u>7675</u>
			<u>0</u>
			<u>7680</u>
5. Amounts held by members of foreign boards of trade			
Name(s):	<u>0</u>	<u>7690</u>	
A. Cash	\$	<u>376,571,164</u>	<u>7700</u>
B. Securities		<u>26,449,220</u>	<u>7710</u>
C. Unrealized gain (loss) on open futures contracts		<u>95,151,253</u>	<u>7720</u>
D. Value of long option contracts		<u>2,873,753</u>	<u>7730</u>
E. Value of short option contracts	(	<u>(3,476,209)</u>	<u>7735</u>
			<u>497,569,181</u>
			<u>7740</u>
6. Amounts with other depositories designated by a foreign board of trade			
Name(s):	<u>0</u>	<u>7750</u>	
			<u>0</u>
			<u>7760</u>
7. Segregated funds on hand (describe: _____)			
			<u>0</u>
			<u>7765</u>
8. Total funds in separate section 30.7 accounts (to page 15 line 2)			
	\$	<u>1,080,878,965</u>	<u>7770</u>

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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11/30/13

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

CLEARED OTC DERIVATIVES CUSTOMER REQUIREMENTS

1. Net ledger balance			
A. Cash	\$	1,995,961,241	8500
B. Securities (at market)		1,164,535,366	8510
2. Net unrealized profit (loss) in open cleared OTC derivatives		842,526,888	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)	\$	4,003,023,495	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$	49,175,583	8560
Less: amount offset by customer owned securities	(	49,125,334	8570
		50,249	8580
6. Amount required to be sequestered for cleared OTC derivatives customers (add lines 4 and 5)	\$	4,003,073,744	8590

FUNDS IN CLEARED OTC DERIVATIVES CUSTOMER SEQUESTERED ACCOUNTS

7. Deposited in cleared OTC derivatives customer sequestered accounts at banks			
A. Cash	\$	430,127,475	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)		68,022,226	8620
8. Margins on deposit with derivatives clearing organizations in cleared OTC derivatives customer sequestered accounts			
A. Cash		2,826,689,385	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)		1,096,513,140	8650
9. Net settlement from (to) derivatives clearing organizations		(26,175,427)	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)	\$	4,395,176,799	8720
14. Excess (deficiency) funds in sequestration (subtract line 6 from line 13)	\$	392,103,055	8730