

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

<b>BROKER OR DEALER:</b>	CITIGROUP GLOBAL MARKETS INC.	as of: 10/31/2013
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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	\$ 3,595,630,882	7010
	B. Securities (at market)	1,103,257,122	7020
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	298,191,799	7030
3.	Exchange traded options		
	A. Add market value of open option contracts purchased on a contract market	642,089,610	7032
	B. Deduct market value of open option contracts granted (sold) on a contract market	(572,697,735)	7033
4.	Net equity (deficit) (add lines 1, 2 and 3)	5,066,471,678	7040
5.	Accounts liquidating to a deficit and accounts with debit balances		
	- gross amount	35,559,777	7045
	Less: amount offset by customer securities	(32,767,058)	7047
		2,792,719	7050
6.	Amount required to be segregated (add lines 4 and 5)	\$ 5,069,264,397	7060

**FUNDS IN SEGREGATED ACCOUNTS**

7.	Deposited in segregated funds bank accounts		
	A. Cash	\$ 1,418,632,881	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)	73,093,098	7090
8.	Margins on deposit with derivatives clearing organizations of contract markets		
	A. Cash	720,503,867	7100
	B. Securities representing investments of customers' funds (at market)	1,985,630,021	7110
	C. Securities held for particular customers or option customers in lieu of cash (at market)	1,026,936,694	7120
9.	Net settlement from (to) derivatives clearing organizations of contract markets	55,530,760	7130
10.	Exchange traded options		
	A. Value of open long option contracts	642,089,610	7132
	B. Value of open short option contracts	(572,697,735)	7133
11.	Net equities with other FCMs		
	A. Net liquidating equity	(17,456)	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)	3,227,330	7170
12.	Segregated funds on hand (describe: )	0	7150
13.	Total amount in segregation (add lines 7 through 12)	5,352,929,070	7180
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$ 283,664,673	7190

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**as of:** 10/31/2013

**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

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1. Amount to be set aside in separate section 30.7 accounts	\$ 906,801,931	7360
2. Total funds in separate section 30.7 accounts (page 16, line 8)	1,099,365,321	7370
3. Excess (deficiency) - (subtract line 1 from line 2)	\$ 192,563,390	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		\$ 464,571,359	7500		
B. Other banks designated by the Commission					
Name(s): <u>See Attached</u>	7510	0	7520	\$ 464,571,359	7530
2. Securities					
A. In safekeeping with banks located in the United States		\$ 155,597,155	7540		
B. In safekeeping with other banks designated by the Commission					
Name(s): <u>See Attached</u>	7550	0	7560	155,597,155	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		\$ 426,291,581	7700		
B. Securities		27,913,014	7710		
C. Unrealized gain (loss) on open futures contracts		23,842,182	7720		
D. Value of long option contracts		4,984,739	7730		
E. Value of short option contracts		(3,834,709)	7735	479,196,807	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)				\$ 1,099,365,321	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:** 10/31/2013

**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	21,086,906	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	\$2,253,905,746	8500	
B. Securities (at market)	1,131,169,701	8510	
2. Net unrealized profit (loss) in open cleared swaps	486,465,258	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)	\$3,871,540,705	8550	
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$11,129,213	8560	
Less: amount offset by customer owned securities	(10,902,943)	8570	
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	226,270	8580	
	\$3,871,766,975	8590	

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$527,280,601	8600	
B. Securities representing investments of cleared swaps customers' funds (at market)	0	8610	
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	55,091,401	8620	
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash	2,522,247,172	8630	
B. Securities representing investments of cleared swaps customers' funds (at market)	0	8640	
C. Securities held for particular cleared swaps customers in lieu of cash (at market)	1,076,078,300	8650	
9. Net settlement from (to) derivatives clearing organizations	91,281,919	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 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)	\$4,271,979,393	8720	
14. Excess (deficiency) funds in sequestration (subtract line 6 from line 13)	\$400,212,418	8730	