PART II CSE

BROKER OR DEALER:

CITIGROUP GLOBAL MARKETS INC.

as of: 12/31/2013

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

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

A. Cash         \$4.362,131.678         700           B. Securities (at market)         1.021.386,862         7020           2. Net unrealized profit (loss) in open futures contracts traded on a contract market         (669,202,996)         7030           A. Add market value of open option contracts purchased on a contract market         560,330,473         7032           A. Add market value of open option contracts granted (sold) on a contract market         560,330,473         7032           A. Net equity (definit) (add lines 1, 2 and 3)         4,843,387,025         7040           5. Accounts liquidating to a deficit and accounts with debit balances         -         -           - gross amount         25,730,366         7045         -           6. Amount required to be segregated (add lines 4 and 5)         \$4,844,742,715         7060           FUNDS IN SEGREGATED ACCOUNTS           FUNDS in SEGREGATED ACCOUNTS           Rescurities representing investments of customers' funds (at market)         \$1,580,490,837         7070           C. Securities held for particular customers or option customers in lieu of cash (at market)         91,038,956         7080           8. Securities representing investments of customers' funds (at market)         1,549,780,338         7110           C. Securities held for particular customeres or option customers in lieu of cash (at market) <th>1.</th> <th>Net ledger balance</th> <th></th> <th></th>	1.	Net ledger balance		
2. Net unrealized profit (loss) in open futures contracts traded on a contract market       (669,202,996)       7030         3. Exchange traded options       A. Add market value of open option contracts purchased on a contract market       560,330,473       7032         4. Net equity (deficit) (add lines 1, 2 and 3)       4,843,387,025       7040         5. Accounds liquidating to a deficit and accounts with debit balances       -gross amount       25,730,366       7045         1. segregated (add lines 4 and 5)       \$ 4,844,742,715       7060         FUNDS IN SEGREGATED ACCOUNTS         7. Deposited in segregated (add lines 4 and 5)       \$ 1,580,490,837       7070         6. Acauht required to be segregated (add lines 4 and 5)       \$ 1,580,490,837       7070         Securities representing investments of customers' funds (at market)         0. Securities representing investments of customers' funds (at market)       0       7080         8. Margins on deposit with derivatives clearing organizations of contract markets       865,312,829       7100         9. Net settlement from (to) derivatives clearing organizations of contract markets       29,418,426       7133         10. Exchange traded options       4,431,268,992       7130         11. Sechange traded options       4,484,742,715       7080         12. Securities representing investments of customers' funds (at mar		A. Cash	\$ 4,362,131,678	7010
3. Exchange traded options       560,330,473       7022         4. Add market value of open option contracts granted (sold) on a contract market       560,330,473       7032         5. Deduct market value of open option contracts granted (sold) on a contract market       4,843,387,025       7060         5. Accounts liquidating to a deficit and accounts with debit balances       - gross mount       25,730,366       7045         1. Less: amount offset by customer securities       (24,374,676)       7047       1,355,690       7080         6. Amount required to be segregated (add lines 4 and 5)       \$4,844,742,715       7080         FUNDS IN SEGREGATED ACCOUNTS         7. Deposited in segregated funds bank accounts       \$1,580,490,837       7070         8. 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)       91,038,956       7080         8. Margins on deposit with derivatives clearing organizations of contract markets       29,418,426       7130         9. Net settlement from (to) derivatives clearing organizations of contract markets       29,418,426       7132         9. Net settlement from (to) derivates clearing organizations of contract markets       29,418,426       7133         10. Exchange traded options       560,330,473       7132		B. Securities (at market)	1,021,396,862	7020
A. Add market value of open option contracts granted (sold) on a contract market       560,330,473       7032         B. Deduct market value of open option contracts granted (sold) on a contract market       (431,268,992)       7033         4. Net equity (deficil) (add lines 1, 2 and 3)       4.843,387,025       7040         5. Accounts liquidating to a deficit and accounts with debit balances       25,730,366       7045         - gross mount       (24,374,676)       7047       1.355,690       7080         6. Amount required to be segregated (add lines 4 and 5)       \$ 4,844,742,715       7080         7. Deposited in segregated funds bank accounts       \$ 1,560,490,837       7070         8. Securities representing investments of customers' funds (at market)       0       7080         7. Deposited in segregated funds bank accounts       \$ 1,560,490,837       7070         8. Securities representing investments of customers' funds (at market)       0       7080         7. Securities held for particular customers or option customers in lieu of cash (at market)       91,038,956       7080         8. Margins on deposit with derivatives clearing organizations of contract markets       29,418,426       7100         9. Net settlement from (to) derivatives clearing organizations of contract markets       29,418,426       7130         9. Value of open nog option contracts       560,330,473 <td< td=""><td>2.</td><td>Net unrealized profit (loss) in open futures contracts traded on a contract market</td><td>(669,202,996)</td><td>7030</td></td<>	2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	(669,202,996)	7030
B. Deduct market value of open option contracts granted (sold) on a contract market       (431,268,992)       7033         4. Net equity (deficit) (add lines 1, 2 and 3)       4,843,387,025       7040         5. Accounts liquidating to a deficit and accounts with debit balances - gross amount Less: amount offset by customer securities       25,730,366       7045         6. Amount required to be segregated (add lines 4 and 5)       \$4,844,742,715       7060         FUNDS IN SEGREGATED ACCOUNTS         7. Deposited in segregated funds bank accounts       \$1,580,490,837       7070         A. Cash       \$1,580,490,837       7070         B. Securities representing investments of customers' funds (at market)       0       0         C. Securities held for particular customers or option customers in lieu of cash (at market)       91,038,956       7000         8. Margins on deposit with derivatives clearing organizations of contract markets       865,312,829       7100         C. Securities held for particular customers in lieu of cash (at market)       927,909,829       7133         10. Exchange traded options       560,330,473       7132         A. Value of open short option contracts       560,330,473       7132         11. Net equities with other FCMs       187,520       7140         A. Net liquidating equity       187,520       7140         B.	3.	Exchange traded options		
4. Net equity (deficit) (add lines 1, 2 and 3)       4,843,387,025       7040         5. Accounts liquidating to a deficit and accounts with debit balances       - gross amount       25,730,366       7045         1.355,690       7050       1,355,690       7050         6. Amount required to be segregated (add lines 4 and 5)       \$ 4,843,387,025       7040 <b>EUNDS IN SEGREGATED ACCOUNTS</b> 7. Deposited in segregated funds bank accounts       \$ 1,580,490,837       7070         A. Cash       \$ 1,580,490,837       7070         B. Securities representing investments of customers' funds (at market)       9 1038,956       7080         C. Securities held for particular customers or option customers in lieu of cash (at market)       9 1,038,956       7100         B. Securities representing investments of customers' funds (at market)       9 29,799,829       7100         C. Securities held for particular customers or option customers in lieu of cash (at market)       9 29,418,426       7130         D. Exchange traded options       5 60,330,473       7132       133         I. Exchange traded options       5 80,330,473       7132       133         I. Exchange traded options       5 80,330,473       7132       133       187,520       7140         S. Value of open long option contracts       5 60,330,473		A. Add market value of open option contracts purchased on a contract market	560,330,473	7032
5.       Accounts liquidating to a deficit and accounts with debit balances         - gross amount       25,730,366       7045         Less: amount offset by customer securities       (24,374,676)       7047       1,355,690       7080         6.       Amount required to be segregated (add lines 4 and 5)       \$ 4,844,742,715       7080         FUNDS IN SEGREGATED ACCOUNTS         7.       Deposited in segregated funds bank accounts       \$ 1,580,490,837       7070         A. Cash       \$ 1,580,490,837       7070       7080         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)       91,038,956       7080         8.       Margins on deposit with derivatives clearing organizations of contract markets       865,312,829       7100         8.       Securities representing investments of customers' funds (at market)       927,909,829       7120         9.       Net settlement from (to) derivatives clearing organizations of contract markets       29,418,426       7130         10.       Exchange traded options       500,330,473       7132         A. Value of open short option contracts       560,330,473       7132         11.       Net equilies with other FCMs		B. Deduct market value of open option contracts granted (sold) on a contract market	(431,268,992)	7033
- gross amount $25,730,366$ (24,374,676) $7043$ (24,374,676) $1,355,690$ (7050)6. Amount required to be segregated (add lines 4 and 5)\$4,844,742,715 $7060$ FUNDS IN SEGREGATED ACCOUNTS7. Deposited in segregated funds bank accountsA. Cash\$1,580,490,837 $7070$ (7080)8. Securities representing investments of customers' funds (at market) $91,038,956$ $7090$ 7. Deposited in segregated funds bank accounts $3$ $4$ $865,312,829$ $7100$ 8. Securities held for particular customers or option customers in lieu of cash (at market) $91,038,956$ $7090$ 8. Margins on deposit with derivatives clearing organizations of contract markets $865,312,829$ $7100$ 9. Net settlement from (to) derivatives clearing organizations of contract markets $29,418,426$ $7130$ 10. Exchange traded options $4$ $413,268,992$ $7132$ 11. Net equities with other FCMs $4187,520$ $7140$ $A$ . Value of open short option customers' funds (at market) $2,448,077$ $7170$ 12. Segregated funds on hand (decribe: ) $0$ $7159$ 13. Total amount in segregation (add lines 7 through 12) $5,175,654,291$ $7180$	4.	Net equity (deficit) (add lines 1, 2 and 3)	4,843,387,025	7040
Less: amount offset by customer securities       (24,374,676)       7047       1,355,690       7050         6. Amount required to be segregated (add lines 4 and 5)       \$ 4,844,742,715       7060         FUNDS IN SEGREGATED ACCOUNTS         7. Deposited in segregated funds bank accounts         A. Cash       \$ 1,580,490,837       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)       91,033,956       7060         8. Margins on deposit with derivatives clearing organizations of contract markets       865,312,829       7110         A. Cash       865,312,829       7110         B. Securities representing investments of customers' funds (at market)       927,909,829       7120         9. Net settlement from (to) derivatives clearing organizations of contract markets       29,418,426       7130         10. Exchange traded options       4. Value of open long option contracts       560,330,473       7132         11. Net equities with other FCMs       187,520       7140         A. Net liquidating equity       187,520       7140         B. Securities representing investments of customers in lieu of cash (at market)       0       7160         C. Securities with other FCMs       0<	5.	Accounts liquidating to a deficit and accounts with debit balances		
6. Amount required to be segregated (add lines 4 and 5)       \$ 4,844,742,715       7060         FUNDS IN SEGREGATED ACCOUNTS         7. Deposited in segregated funds bank accounts         A. Cash       \$ 1,580,490,837       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)       91,038,956       7000         8. Margins on deposit with derivatives clearing organizations of contract markets       865,312,829       7100         A. Cash       865,312,829       7100         B. Securities representing investments of customers' funds (at market)       927,909,829       7120         9. Net settlement from (to) derivatives clearing organizations of contract markets       29,418,426       7130         10. Exchange traded options       4. Value of open long option contracts       431,268,992)       7133         11. Net equities with other FCMs       187,520       7140         A. Net liquidating equity       187,520       7140         B. Securities held for particular customers or option customers in lieu of cash (at market)       2,448,077       7170         12. Segregated funds on hand (describe: )       0       7160       7160         13. Total amount in segregation (add lines 7 through 12)		- gross amount 25,730,366 7045		
FUNDS IN SEGREGATED ACCOUNTS         7.       Deposited in segregated funds bank accounts         A. Cash       \$ 1,580,490,837         B. Securities representing investments of customers' funds (at market)       0         C. Securities held for particular customers or option customers in lieu of cash (at market)       91,038,956         8. Margins on deposit with derivatives clearing organizations of contract markets       865,312,829       7100         A. Cash       865,312,829       7100         B. Securities representing investments of customers' funds (at market)       91,038,956       7110         C. Securities representing investments of customers' funds (at market)       927,909,829       7110         C. Securities representing investments of customers or option customers in lieu of cash (at market)       927,909,829       7112         9. Net settlement from (to) derivatives clearing organizations of contract markets       29,418,426       7130         10. Exchange traded options       40410 of open long option contracts       560,330,473       7112         8. Value of open long option contracts       187,520       7140         9. Value of open short option contracts       0       7160         A. Net liquidating equity       187,520       7140         9. Securities held for particular customers' funds (at market)       0       7160      <		Less: amount offset by customer securities (24,374,676) 7047	1,355,690	7050
7.       Deposited in segregated funds bank accounts         A. Cash       \$ 1,580,490,837       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)       91,038,956       7090         8. Margins on deposit with derivatives clearing organizations of contract markets       865,312,829       7100         A. Cash       865,312,829       7100         B. Securities representing investments of customers' funds (at market)       927,909,829       7120         9.       Net settlement from (to) derivatives clearing organizations of contract markets       29,418,426       7130         10.       Exchange traded options       560,330,473       7132         A. Value of open long option contracts       560,330,473       7132         B. Value of open short option contracts       560,330,473       7132         11.       Net equities with other FCMs       187,520       7140         A. Net liquidating equity       187,520       7140         B. Securities representing investments of customers' funds (at market)       0       7150         12.       Segregated funds on hand (describe: )       0       7160         13.       Total amount in segregation (add lines 7 through	6.	Amount required to be segregated (add lines 4 and 5)	\$ 4,844,742,715	7060
7.       Deposited in segregated funds bank accounts         A. Cash       \$ 1,580,490,837       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)       91,038,956       7090         8. Margins on deposit with derivatives clearing organizations of contract markets       865,312,829       7100         A. Cash       865,312,829       7100         B. Securities representing investments of customers' funds (at market)       927,909,829       7120         9.       Net settlement from (to) derivatives clearing organizations of contract markets       29,418,426       7130         10.       Exchange traded options       560,330,473       7132         A. Value of open long option contracts       560,330,473       7132         B. Value of open short option contracts       560,330,473       7132         11.       Net equities with other FCMs       187,520       7140         A. Net liquidating equity       187,520       7140         B. Securities representing investments of customers' funds (at market)       0       7150         12.       Segregated funds on hand (describe: )       0       7160         13.       Total amount in segregation (add lines 7 through				
A. Cash       \$ 1,580,490,837       707         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)       91,038,956       7090         8. Margins on deposit with derivatives clearing organizations of contract markets       865,312,829       7100         A. Cash       865,312,829       7100         B. Securities representing investments of customers' funds (at market)       1,549,786,336       7110         C. Securities held for particular customers or option customers in lieu of cash (at market)       927,909,829       7120         9. Net settlement from (to) derivatives clearing organizations of contract markets       29,418,426       7130         10. Exchange traded options       560,330,473       7132         A. Value of open long option contracts       560,330,473       7132         11. Net equities with other FCMs       187,520       7140         A. Net liquidating equity       187,520       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)       0       7140         I. Securities nepresenting investments of customers' funds (at market)       0       7160 <td>FUN</td> <td>DS IN SEGREGATED ACCOUNTS</td> <td></td> <td></td>	FUN	DS IN SEGREGATED ACCOUNTS		
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)       91,038,956       7090         8. Margins on deposit with derivatives clearing organizations of contract markets       865,312,829       7100         A. Cash       865,312,829       7100         B. Securities representing investments of customers' funds (at market)       1,549,786,336       7110         C. Securities held for particular customers or option customers in lieu of cash (at market)       927,909,829       7120         9. Net settlement from (to) derivatives clearing organizations of contract markets       29,418,426       7130         10. Exchange traded options       560,330,473       7132         A. Value of open long option contracts       (431,268,992)       7133         11. Net equities with other FCMs       0       7160         A. Net liquidating equity       187,520       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)       0       7160         C. Securities representing investments of customers in lieu of cash (at market)       0       7160         I. Net equities with other FCMs       0       7	7.			
C. Securities held for particular customers on option customers in lieu of cash (at market)       91,038,956       7090         8. Margins on deposit with derivatives clearing organizations of contract markets       865,312,829       7100         B. Securities representing investments of customers' funds (at market)       1,549,786,336       7110         C. Securities held for particular customers or option customers in lieu of cash (at market)       927,909,829       7120         9. Net settlement from (to) derivatives clearing organizations of contract markets       29,418,426       7130         10. Exchange traded options       560,330,473       7132         A. Value of open long option contracts       560,330,473       7132         B. Value of open short option contracts       560,330,473       7132         11. Net equities with other FCMs       0       7140         A. Net liquidating equity       187,520       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)       0       7140         II. Net equities with other FCMs       0       7140       7160         II. Segregated funds on hand (describe: )       0       7150       0       7150         II. Total amount in segregation (add lines 7 through 1				
8. Margins on deposit with derivatives clearing organizations of contract markets       8. A. Cash         B. Securities representing investments of customers' funds (at market)       1,549,786,336       7110         C. Securities held for particular customers or option customers in lieu of cash (at market)       927,909,829       7120         9. Net settlement from (to) derivatives clearing organizations of contract markets       29,418,426       7130         10. Exchange traded options       4. Value of open long option contracts       560,330,473       7132         B. Value of open short option contracts       560,330,473       7132         11. Net equities with other FCMs       4. Net liquidating equity       187,520       7140         B. Securities representing investments of customers in lieu of cash (at market)       0       7160         C. Securities held for particular customers or option customers in lieu of cash (at market)       0       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)       0       7160         I. Segregated funds on hand (describe: )       0       7150       1150         13. Total amount in segregation (add lines 7 through 12)       5,175,654,291       7180				
A. Cash865,312,8297100B. Securities representing investments of customers' funds (at market)1,549,786,3367110C. Securities held for particular customers or option customers in lieu of cash (at market)927,909,82971209. Net settlement from (to) derivatives clearing organizations of contract markets29,418,426713010. Exchange traded options29,418,4267130A. Value of open long option contracts560,330,4737132B. Value of open short option contracts(431,268,992)713311. Net equities with other FCMs187,5207140A. Net liquidating equity187,5207140B. Securities representing investments of customers' funds (at market)07160C. Securities held for particular customers or option customers in lieu of cash (at market)0716012. Segregated funds on hand (describe: )071500715013. Total amount in segregation (add lines 7 through 12)5,175,654,2917180		C. Securities read for particular customers of option customers in field of cash (at market)	91,030,950	7090
B. Securities representing investments of customers' funds (at market)       1,549,786,336       7110         C. Securities held for particular customers or option customers in lieu of cash (at market)       927,909,829       7120         9. Net settlement from (to) derivatives clearing organizations of contract markets       29,418,426       7130         10. Exchange traded options       560,330,473       7132         A. Value of open long option contracts       560,330,473       7132         B. Value of open short option contracts       (431,268,992)       7133         11. Net equities with other FCMs       0       7160         A. Net liquidating equity       187,520       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)       0       7160         I. Segregated funds on hand (describe: )       0       7150       0       7150         13. Total amount in segregation (add lines 7 through 12)       5,175,654,291       7180	8.			
C. Securities held for particular customers or option customers in lieu of cash (at market)927,909,82971209. Net settlement from (to) derivatives clearing organizations of contract markets29,418,426713010. Exchange traded options24,418,4267132A. Value of open long option contracts560,330,4737132B. Value of open short option contracts(431,268,992)713311. Net equities with other FCMs187,5207140A. Net liquidating equity187,5207140B. Securities representing investments of customers' funds (at market)07160C. Securities held for particular customers or option customers in lieu of cash (at market)0715012. Segregated funds on hand (describe: )07150013. Total amount in segregation (add lines 7 through 12)5,175,654,2917180				
9. Net settlement from (to) derivatives clearing organizations of contract markets       29,418,426       7130         10. Exchange traded options       4. Value of open long option contracts       560,330,473       7132         B. Value of open short option contracts       560,330,473       7132         11. Net equities with other FCMs       (431,268,992)       7133         11. Net equities with other FCMs       187,520       7140         C. 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)       2,448,077       7170         12. Segregated funds on hand (describe: )       0       7150       7150         13. Total amount in segregation (add lines 7 through 12)       5,175,654,291       7180				
10. Exchange traded options       560,330,473       7132         A. Value of open long option contracts       560,330,473       7132         B. Value of open short option contracts       (431,268,992)       7133         11. Net equities with other FCMs       187,520       7140         A. Net liquidating equity       187,520       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)       2,448,077       7170         12. Segregated funds on hand (describe: )       0       7150       0       7150         13. Total amount in segregation (add lines 7 through 12)       5,175,654,291       7180				
A. Value of open long option contracts560,330,4737132B. Value of open short option contracts(431,268,992)713311. Net equities with other FCMs187,5207140A. Net liquidating equity07160B. Securities representing investments of customers' funds (at market)7160C. Securities held for particular customers or option customers in lieu of cash (at market)2,448,07712. Segregated funds on hand (describe: )0715013. Total amount in segregation (add lines 7 through 12)5,175,654,2917180	9.	Net settlement from (to) derivatives clearing organizations of contract markets	29,418,426	7130
B. Value of open short option contracts       (431,268,992)       7133         11. Net equities with other FCMs       187,520       7140         A. Net liquidating equity       187,520       7160         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)       2,448,077       7170         12. Segregated funds on hand (describe: )       0       7150         13. Total amount in segregation (add lines 7 through 12)       5,175,654,291       7180	10.	Exchange traded options		
11. Net equities with other FCMs         A. Net liquidating equity         B. Securities representing investments of customers' funds (at market)         C. Securities held for particular customers or option customers in lieu of cash (at market)         12. Segregated funds on hand (describe: )         13. Total amount in segregation (add lines 7 through 12)		A. Value of open long option contracts	560,330,473	7132
A. Net liquidating equity187,5207140B. Securities representing investments of customers' funds (at market)07160C. Securities held for particular customers or option customers in lieu of cash (at market)2,448,077717012. Segregated funds on hand (describe: )0715013. Total amount in segregation (add lines 7 through 12)5,175,654,2917180		B. Value of open short option contracts	(431,268,992)	7133
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)       2,448,077       7170         12. Segregated funds on hand (describe: )       0       7150         13. Total amount in segregation (add lines 7 through 12)       5,175,654,291       7180	11.	Net equities with other FCMs		
C. Securities held for particular customers or option customers in lieu of cash (at market)       2,448,077       7170         12. Segregated funds on hand (describe: )       0       7150         13. Total amount in segregation (add lines 7 through 12)       5,175,654,291       7180		A. Net liquidating equity	187,520	7140
12. Segregated funds on hand (describe: )       0       7150         13. Total amount in segregation (add lines 7 through 12)       5,175,654,291       7180		B. Securities representing investments of customers' funds (at market)		7160
13. Total amount in segregation (add lines 7 through 12)       5,175,654,291       7180		C. Securities held for particular customers or option customers in lieu of cash (at market)	2,448,077	7170
	12.	Segregated funds on hand (describe: )	0	7150
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)       \$ 330,911,576       7190	13.	Total amount in segregation (add lines 7 through 12)	5,175,654,291	7180
	14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$ 330,911,576	7190

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

BROKER OR DEALER: CITIGROUP GLOBAL MARKETS INC.

as of: 12/31/2013

## 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 Sec	ured amounts in only U.Sdomiciled customers' accounts
	7310 Sec	ured amounts in U.S. and foreign-domiciled customers' accounts
Х		liquidating equities in all accounts of customers ing on foreign boards of trade
	7330 Amo	ount required to be set aside pursuant to law, rule or regulation
		foreign government or a rule of a self-regulatory organization norized 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?



If Yes, explain the change below.

1.	Amount to be set aside in separate section 30.7 accounts	\$ 838,897,759	7360
2.	Total funds in separate section 30.7 accounts (page 16, line 8)	1,140,699,457	7370
3.	Excess (deficiency) - (subtract line 1 from line 2)	\$ 301,801,698	7380

SUPPLEMENT TO FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT

PART II CSE

BROKER OR DEALER: CITIGROUP GLOBAL MARKETS INC.		as of:	12/31/2013	
STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO COMMISSION REGULATION 30.7				
FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS				
<ol> <li>Cash in banks</li> <li>A. Banks located in the United States</li> <li>B. Other banks designated by the Commission</li> </ol>	\$ 430,368	7500		
Name(s): <u>See Attached</u> 7510	497,611,288	7520	\$ 498,041,656	7530
<ul> <li>2. Securities</li> <li>A. In safekeeping with banks located in the United States</li> <li>B. In safekeeping with other banks designated by the Commission</li> </ul>	\$ 71,196,534	7540		
Name(s): See Attached 7550	0	7560	71,196,534	7570
<ul> <li>3. Equities with registered futures commission merchants <ul> <li>A. Cash</li> <li>B. Securities</li> <li>C. Unrealized gain (loss) on open futures contracts</li> <li>D. Value of long option contracts</li> <li>E. Value of short option contracts</li> </ul> </li> </ul>	\$ 0 0 0 0 0 0	7580 7590 7600 7610 7615	0	7620
4. Amounts held by clearing organizations of foreign boards of trade				
Name(s):       7630         A. Cash       7630         B. Securities       7630         C. Amount due to (from) clearing organization - daily variation       7630         D. Value of long option contracts       7630         E. Value of short option contracts       7630	\$ 0 0 0 0 0	7640 7650 7660 7670 7675	0	7680
<ul> <li>5. Amounts held by members of foreign boards of trade</li> <li>Name(s): See Attached 7690</li> <li>A. Cash</li> <li>B. Securities</li> <li>C. Unrealized gain (loss) on open futures contracts</li> <li>D. Value of long option contracts</li> <li>E. Value of short option contracts</li> </ul>	\$ 339,885,115 18,234,350 213,104,492 2,074,605 (1,837,295)	7700 7710 7720 7730 7735	571,461,267	7740
<ol> <li>Amounts with other depositories designated by a foreign board of trade Name(s):</li></ol>			0	7760
7. Segregated funds on hand (describe):			0	7765
<ol> <li>8. Total funds in separate section 30.7 accounts (to page 15, line 2)</li> </ol>			\$ 1,140,699,457	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.

### FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT PART II CSE

	BROKER OR DEALER:	CITIGROUP GLOBAL MARKETS INC.	as of:	12/31/2013		
	EXCHANGE SUPPLEMENTARY INFORMATION					
1.	Capital to be withdrawn within 6 mo	onths		\$ 0	8000	
2.	Subordinated Debt maturing within	6 months		0	8010	
3.	Subordinated Debt due to mature w	vithin 6 months that you plan to renew		0	8020	
4.	Additional capital requirement for e	xcess margin on Reverse Repurchase Agreements		19,302,997	8045	

#### General Comments:

# STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATON REQUIREMENTS AND FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) of the CEA

## Cleared Swaps Customer Requirements

1.	Net ledger balance		
	A. Cash	\$1,463,007,183	8500
	B. Securities (at market)	1,181,363,198	8510
2.	Net unrealized profit (loss) in open cleared swaps	1,625,255,474	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)	\$4,269,625,855	8550
5.	Accounts liquidating to a deficit and accounts with		
	debit balances - gross amount   \$9,658,414	560	
	Less: amount offset by customer owned securities (9,545,467)	570 112,947	8580
6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	\$4,269,738,802	8590
Fund	ids in Cleared Swaps Customer Segregated Accounts		
7.	Deposited in cleared swaps customer segregated accounts at banks		
	A. Cash	\$566,363,845	8600
	B. Securities representing investments of cleared swaps customers' funds (at market)		8610
	C. Securities held for particular cleared swaps customers in lieu of cash (at market)	91,426,630	8620
8.	Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts		
	A. Cash	2,774,956,577	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)	1,089,936,568	8650
9.	Net settlement from (to) derivatives clearing organizations	205,108,643	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)	\$4,727,792,263	8720
14.	Excess (deficiency) funds in sequestration (subtract line 6 from line 13)	\$458,053,461	8730