

**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 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			\$ 4,362,131,678	7010
B. Securities (at market)			1,021,396,862	7020
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
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		25,730,366		7045
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)			91,038,956	7090
8. Margins on deposit with derivatives clearing organizations of contract markets				
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				
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				
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
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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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 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	\$ 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

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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**

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks			
A. Banks located in the United States	\$ 430,368	7500	
B. Other banks designated by the Commission			
Name(s): <u>See Attached</u>	7510	497,611,288	7520
		\$ 498,041,656	7530
2. Securities			
A. In safekeeping with banks located in the United States	\$ 71,196,534	7540	
B. In safekeeping with other banks designated by the Commission			
Name(s): <u>See Attached</u>	7550	0	7560
		71,196,534	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	\$ 339,885,115	7700	
B. Securities	18,234,350	7710	
C. Unrealized gain (loss) on open futures contracts	213,104,492	7720	
D. Value of long option contracts	2,074,605	7730	
E. Value of short option contracts	(1,837,295)	7735	571,461,267
			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)			
		\$ 1,140,699,457	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.

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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	19,302,997	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		\$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	8560		
Less: amount offset by customer owned securities	(9,545,467)	8570	112,947	8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		\$4,269,738,802	8590	

Funds 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)		0	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	