SUPPLEMENT TO FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT

PART II CSE

BROKER OR DEALER:	CITIGROUP GLOBAL MARKETS INC.	as of: 07/31/2014
DROKEN ON DEALER.		

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

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

B. Securities (at market) 1,725,669,431 7020 2. Net unrealized profit (loss) in open futures contracts traded on a contract market 267,658,349 7030 3. Exchange traded options A. Add market value of open option contracts purchased on a contract market 796,817,378 7032 4. Net equity (deficit) (add lines 1, 2 and 3) 5,289,107,899 7040 5. Accounts liquidating to a deficit and accounts with debt balances (142,101,530) 7047 7. G8,359 7080 7080 6. Amount required to be segregated (add lines 4 and 5) 5,5289,876,228 7080 FUNDS IN SEGREGATED ACCOUNTS 7. Deposited in segregated (add lines 4 and 5) 5,5289,876,228 7080 FUNDS IN SEGREGATED ACCOUNTS 7. Deposited in segregated (add lines 4 and 5) 5,5289,876,228 7080 8. Securities representing investments of customers' funds (at market) 0 7080 7080 6. Amount required to be segregated (add lines 4 and 5) 5,5289,876,228 7080 7080 8. Securities representing investments of customers' funds (at market) 0 7788 7080 6. Aseah 1,170,224,512 7070<	1.	Net ledger balance A. Cash	\$ 3,173,445,744	7010
3. Exchange traded options A. Add market value of open option contracts purchased on a contract market				
A. Add market value of open option contracts purchased on a contract market 796,817,378 7032 B. Deduct market value of open option contracts granted (sold) on a contract market (674,483,033) 7033 4. Net equity (deficit) (add lines 1, 2 and 3) 5,289,107,869 7040 5. Accounts liquidating to a deficit and accounts with debit balances -gross amount 142,869,889 7045 - gross amount 142,869,889 7045 766,359 7060 6. Amount required to be segregated (add lines 4 and 5) \$ 5,289,876,228 7080 FUNDS IN SEGREGATED ACCOUNTS 7. Deposited in segregated funds bank accounts 1,170,224,512 7070 A. Cash 1,170,224,512 7070 7080 8. Securities representing investments of customers' funds (at market) 68,236,055 7080 C. Securities held for particular customers or option customers in lieu of cash (at market) 1,860,714,0560 7120 9. Net settlement from (to) derivatives clearing organizations of contract markets (20,179,163) 7131 10. Exchange traded options 796,817,378 7132 11. Net equities with other FCMs 796,817,378 7132 A. Value of open long option contracts 7	2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	267,658,349	7030
B. Deduct market value of open option contracts granted (sold) on a contract market (674,483,033) Total 4. Net equity (deficit) (add lines 1, 2 and 3) 5,289,107,869 Total 5. Accounts liquidating to a deficit and accounts with debit balances - grass amount Less: amount offset by customer securities 142,869,889 Total 6. Amount required to be segregated (add lines 4 and 5) 142,869,889 Total Total FUNDS IN SEGREGATED ACCOUNTS 7. Deposited in segregated funds bank accounts 1,170,224,512 Torso A. Cash 1,170,224,512 Torso B. Securities representing investments of customers in lieu of cash (at market) 68,236,055 Toso 7. Securities held for particular customers or option customers in lieu of cash (at market) 1,862,756,433 Total C. Securities netresenting investments of customers in lieu of cash (at market) 1,863,716,444 Tritol C. Securities held for particular customers or option customers in lieu of cash (at market) 1,863,716,443 Tritol 9. Net settlement from (b) derivatives clearing organizations of contract markets (20,179,163) Tritol 10. Exchange traded option 0,7160 Tritol 1,884,23 Tritol 8. Value of open abort option contracts <td< td=""><td>3.</td><td>Exchange traded options</td><td></td><td></td></td<>	3.	Exchange traded options		
4. Net equity (deficit) (add lines 1, 2 and 3) 5,289,107,869 7040 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount Less: amount offset by customer securities 142,869,889 7045 7. Deposited in segregated (add lines 4 and 5) (142,101,530) 7047 768,359 7080 FUNDS IN SEGREGATED ACCOUNTS 7. Deposited in segregated funds bank accounts 1,170,224,512 7070 0 7080 A. Cash 8. Securities representing investments of customers' funds (at market) 68,236,055 7080 8. Securities representing investments of customers' funds (at market) 1,084,575,483 7100 C. Securities representing investments of customers' funds (at market) 1,084,575,483 7100 C. Securities representing investments of customers' funds (at market) 1,084,575,483 7100 C. Securities representing investments of customers' funds (at market) 1,650,140,560 7120 9. Net settlement from (to) derivatives clearing organizations of contract markets (20,179,163) 7132 10. Exchange traded options 746,817,378 7132 A. Value of open short option contracts (674,483,033) 7133 11. Net equities with other FCMs		A. Add market value of open option contracts purchased on a contract market	796,817,378	7032
5. Accounts liquidating to a deficit and accounts with debit balances -gross amount Less: amount offset by customer securities 142,869,889 7045 768,359 7080 6. Amount required to be segregated (add lines 4 and 5) \$ 5,289,876,228 7080 \$ 5,289,876,228 7080 FUNDS IN SEGREGATED ACCOUNTS 7. Deposited in segregated funds bank accounts 1,170,224,512 7070 7080 8. Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) A Cash Securities held for particular customers or option customers in lieu of cash (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) Securities held for particular customers or option customers in lieu of cash (at market) Exchange traded options A value of open long option contracts (674,483,033) Paties representing investments of customers' funds (at market) Securities representing investments of customers' funds (at market) Securities representing investments of customers' funds (at market) Securiti		B. Deduct market value of open option contracts granted (sold) on a contract market	(674,483,033)	7033
- gross amount 142,869,889 7045 Less: amount offset by customer securities (142,101,530) 7047 768,359 7080 6. Amount required to be segregated (add lines 4 and 5) \$ 5,289,876,228 7080 FUNDS IN SEGREGATED ACCOUNTS 7. Deposited in segregated funds bank accounts A. Cash 1,170,224,512 7070 B. Securities representing investments of customers' funds (at market) 68,236,055 7080 8. Margins on deposit with derivatives clearing organizations of contract markets 1,480,371,644 7110 C. Securities held for particular customers or option customers in lieu of cash (at market) 1,650,140,560 7130 9. Net settlement from (to) derivatives clearing organizations of contract markets (20,179,163) 7130 10. Exchange traded options 796,817,378 7132 A. Value of open short option contracts 796,817,378 7132 11. Net equities whild for particular customers or option customers in lieu of cash (at market) 0 7180 12. Securities representing investments of customers' funds (at market) 7296,817,378 7132 13. Total amount in segregation (add lines 7 through 12) 5,563,434,675 7180 14. Excess (def	4.	Net equity (deficit) (add lines 1, 2 and 3)	5,289,107,869	7040
Less: amount offset by customer securities (142,101,530) 7047 768,359 7050 6. Amount required to be segregated (add lines 4 and 5) \$ 5,289,876,228 7060 FUNDS IN SEGREGATED ACCOUNTS 7. Deposited in segregated funds bank accounts A. Cash 1,170,224,512 7070 B. Securities representing investments of customers' funds (at market) 68,236,055 7080 8. Margins on deposit with derivatives clearing organizations of contract markets 1,084,575,483 7100 A. Cash 1,084,575,483 7100 7180 B. Securities representing investments of customers' funds (at market) 1,650,140,560 7120 C. Securities held for particular customers or option customers in lieu of cash (at market) 1,850,140,560 7120 9. Net settlement from (to) derivatives clearing organizations of contract markets (20,179,163) 7130 10. Exchange traded options 796,817,378 7132 A. Value of open short option contracts 796,817,378 7132 11. Net equities with other FCMs 438,423 7140 A. Net inguidating equity 438,423 7140 B. Securities representing investments of customers' funds (at market) 7,292,81	5.	Accounts liquidating to a deficit and accounts with debit balances		
6. Amount required to be segregated (add lines 4 and 5) \$ 5,289,876,228 7060 FUNDS IN SEGREGATED ACCOUNTS 7. Deposited in segregated funds bank accounts 1,170,224,512 7070 A. Cash 1,170,224,512 7080 B. Securities representing investments of customers' funds (at market) 68,236,055 7080 C. Securities held for particular customers or option customers in lieu of cash (at market) 1,084,575,483 7100 B. Securities representing investments of customers' funds (at market) 1,480,371,644 7110 C. Securities held for particular customers or option customers in lieu of cash (at market) 1,480,371,644 7110 C. Securities held for particular customers or option customers in lieu of cash (at market) 1,650,140,560 7120 9. Net settlement from (to) derivatives clearing organizations of contract markets (20,179,163) 7130 10. Exchange traded options 796,817,378 7132 A. Value of open long option contracts 7667,4483,033 7133 11. Net equilies with other FCMs 438,423 7140 A. Net liquidating equity 438,423 7140 B. Securities representing investments of customers' funds (at market) 7150 7170		- gross amount 142,869,889 7045		
FUNDS IN SEGREGATED ACCOUNTS 7. Deposited in segregated funds bank accounts A. Cash 1,170,224,512 B. Securities representing investments of customers' funds (at market) 68,236,055 7. Cash 0 B. Margins on deposit with derivatives clearing organizations of contract markets 1,480,371,644 A. Cash 1,084,575,483 B. Securities representing investments of customers' funds (at market) 1,680,140,560 C. Securities held for particular customers or option customers in lieu of cash (at market) 1,650,140,560 C. Securities held for particular customers or option customers in lieu of cash (at market) 1,650,140,560 O. Trazo 1,840,371,644 Truz 1,650,140,560 9. Net settlement from (to) derivatives clearing organizations of contract markets (20,179,163) 10. Exchange traded options 796,817,378 A. Value of open short option contracts 796,817,378 11. Net equilies with other FCMs 438,423 A. Net liquidating equity 438,423 Securities representing investments of customers' funds (at market) 0 C. Securities held for particular customers or option customers in lieu of cash (at market) 0 C. Securities representing investments o		Less: amount offset by customer securities (142,101,530) 7047	768,359	7050
7. Deposited in segregated funds bank accounts 1,170,224,512 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) 68,236,055 7090 8. Margins on deposit with derivatives clearing organizations of contract markets 1,084,575,483 7100 A. Cash 1,084,575,483 7100 B. Securities representing investments of customers' funds (at market) 1,480,371,644 7110 C. Securities held for particular customers or option customers in lieu of cash (at market) 1,650,140,560 7120 9. Net settlement from (to) derivatives clearing organizations of contract markets (20,179,163) 7132 10. Exchange traded options	6.	Amount required to be segregated (add lines 4 and 5)	\$ 5,289,876,228	7060
7. Deposited in segregated funds bank accounts 1,170,224,512 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) 68,236,055 7090 8. Margins on deposit with derivatives clearing organizations of contract markets 1,084,575,483 7100 A. Cash 1,084,575,483 7100 B. Securities representing investments of customers' funds (at market) 1,480,371,644 7110 C. Securities held for particular customers or option customers in lieu of cash (at market) 1,650,140,560 7120 9. Net settlement from (to) derivatives clearing organizations of contract markets (20,179,163) 7132 10. Exchange traded options (674,483,033) 7133 11. Net equities with other FCMs 438,423 7140 A. Net liquidating equity 438,423 7140 B. Securities need for particular customers or option customers in lieu of cash (at market) 7,292,816 7170 12. Segregated funds on hand (describe:) 0 7160 7160 7160 13. Total amount in segregation (subtract line 6 from line 13) \$273,558,447 7190 \$257,600,000 7194 <td< td=""><td></td><td></td><td></td><td></td></td<>				
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C. Securities held for particular customers or option customers in lieu of cash (at market) 68,236,055 7000 8. Margins on deposit with derivatives clearing organizations of contract markets 1,084,575,483 7100 A. Cash 1,084,575,483 7100 B. Securities representing investments of customers' funds (at market) 1,480,371,644 7110 C. Securities held for particular customers or option customers in lieu of cash (at market) 1,650,140,560 7120 9. Net settlement from (to) derivatives clearing organizations of contract markets (20,179,163) 7130 10. Exchange traded options (20,179,163) 7132 A. Value of open long option contracts 796,817,378 7132 B. Value of open short option contracts (674,483,033) 7133 11. Net equities with other FCMs 438,423 7140 A. Net liquidating equity 438,423 7140 B. Securities representing investments of customers' funds (at market) 7,132 7180 C. Securities held for particular customers or option customers in lieu of cash (at market) 7,140 7,1292,816 I. Net equities with other FCMs 0 71160 7150 12. Segregated funds on hand (describe:) 0 7150				
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B. Securities representing investments of customers' funds (at market) 1,480,371,644 7110 C. Securities held for particular customers or option customers in lieu of cash (at market) 1,650,140,560 7120 9. Net settlement from (to) derivatives clearing organizations of contract markets (20,179,163) 7130 10. Exchange traded options 796,817,378 7132 A. Value of open long option contracts 796,817,378 7132 B. Value of open short option contracts (674,483,033) 7133 11. Net equities with other FCMs 0 7160 A. Net liquidating equity 438,423 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) 7,292,816 7170 12. Segregated funds on hand (describe:) 0 7150 0 7150 13. Total amount in segregation (add lines 7 through 12) 5,563,434,675 7180 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) \$273,558,447 7190 15. Management Target Amount for Excess funds in segregation 257,600,000 7194	8.	Margins on deposit with derivatives clearing organizations of contract markets		
C. Securities held for particular customers or option customers in lieu of cash (at market) 1,650,140,560 7120 9. Net settlement from (to) derivatives clearing organizations of contract markets (20,179,163) 7130 10. Exchange traded options 796,817,378 7132 A. Value of open long option contracts 796,817,378 7132 B. Value of open short option contracts (674,483,033) 7133 11. Net equities with other FCMs 0 7160 A. Net liquidating equity 438,423 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 7160 7180 13. Total amount in segregation (add lines 7 through 12) 5,563,434,675 7180 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) \$273,558,447 7190 15. Management Target Amount for Excess funds in segregation 257,600,000 7194		A. Cash		7100
9. Net settlement from (to) derivatives clearing organizations of contract markets (20,179,163) 7130 10. Exchange traded options 796,817,378 7132 A. Value of open long option contracts 796,817,378 7132 B. Value of open short option contracts (674,483,033) 7133 11. Net equities with other FCMs 438,423 7140 A. Net liquidating equity 438,423 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) 7,292,816 7170 12. Segregated funds on hand (describe:) 0 7150 7150 13. Total amount in segregation (add lines 7 through 12) 5,563,434,675 7180 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) \$273,558,447 7190 15. Management Target Amount for Excess funds in segregation 257,600,000 7194				
10. Exchange traded options 796,817,378 7132 A. Value of open long option contracts 796,817,378 7132 B. Value of open short option contracts (674,483,003) 7133 11. Net equities with other FCMs 438,423 7140 A. Net liquidating equity 438,423 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) 7,292,816 7170 12. Segregated funds on hand (describe:) 0 7150 7150 13. Total amount in segregation (add lines 7 through 12) 5,563,434,675 7180 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) \$273,558,447 7190 15. Management Target Amount for Excess funds in segregation 257,600,000 7194		C. Securities held for particular customers or option customers in lieu of cash (at market)	1,650,140,560	7120
A. Value of open long option contracts796,817,3787132B. Value of open short option contracts(674,483,033)713311. Net equities with other FCMs438,4237140A. Net liquidating equity438,4237140B. Securities representing investments of customers' funds (at market)07160C. Securities held for particular customers or option customers in lieu of cash (at market)7,292,816717012. Segregated funds on hand (describe:)07150013. Total amount in segregation (add lines 7 through 12)5,563,434,675718014. Excess (deficiency) funds in segregation (subtract line 6 from line 13)\$273,558,447719015. Management Target Amount for Excess funds in segregation257,600,0007194	9.	Net settlement from (to) derivatives clearing organizations of contract markets	(20,179,163)	7130
B. Value of open short option contracts (674,483,033) 7133 11. Net equities with other FCMs 438,423 7140 A. Net liquidating equity 438,423 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) 7,292,816 7170 12. Segregated funds on hand (describe:) 0 7150 13. Total amount in segregation (add lines 7 through 12) 5,563,434,675 7180 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) \$273,558,447 7190 15. Management Target Amount for Excess funds in segregation 257,600,000 7194	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) 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) 15. Management Target Amount for Excess funds in segregation				
A. Net liquidating equity438,4237140B. Securities representing investments of customers' funds (at market)07160C. Securities held for particular customers or option customers in lieu of cash (at market)7,292,816717012. Segregated funds on hand (describe:)0715013. Total amount in segregation (add lines 7 through 12)5,563,434,675718014. Excess (deficiency) funds in segregation (subtract line 6 from line 13)\$ 273,558,447719015. Management Target Amount for Excess funds in segregation257,600,0007194		B. Value of open short option contracts	(674,483,033)	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) 7,292,816 7170 12. Segregated funds on hand (describe:) 0 7150 13. Total amount in segregation (add lines 7 through 12) 5,563,434,675 7180 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) \$ 273,558,447 7190 15. Management Target Amount for Excess funds in segregation 257,600,000 7194	11.		100,100	
C. Securities held for particular customers or option customers in lieu of cash (at market) 7,292,816 7170 12. Segregated funds on hand (describe:) 0 7150 13. Total amount in segregation (add lines 7 through 12) 5,563,434,675 7180 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) \$ 273,558,447 7190 15. Management Target Amount for Excess funds in segregation 257,600,000 7194				
12. Segregated funds on hand (describe:) 0 7150 13. Total amount in segregation (add lines 7 through 12) 5,563,434,675 7180 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) \$ 273,558,447 7190 15. Management Target Amount for Excess funds in segregation 257,600,000 7194				
13. Total amount in segregation (add lines 7 through 12) 5,563,434,675 7180 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) \$ 273,558,447 7190 15. Management Target Amount for Excess funds in segregation 257,600,000 7194	12.			
15. Management Target Amount for Excess funds in segregation 257,600,000 7194	13.	Total amount in segregation (add lines 7 through 12)	5,563,434,675	
	14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$ 273,558,447	7190
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	15.	Management Target Amount for Excess funds in segregation	257,600,000	7194
	16.	Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	15,958,447	7198

PART II CSE

E	BROKER OR DEALER:	CITIGROUP GLOBAL MARKETS INC.		as of:	07/31/2014	
		STATEMENT OF SEGREGATION REQUIREMENTS AND FOR CUSTOMERS' DEALER OPTIONS A		ΓΙΟΝ		
1.	Amount required to be segre	gated in accordance with Commission regulation 32.6			\$ 0.00	7200
2.	Funds in segregated account A. Cash B. Securities (at market) C. Total	ts	\$ 0 0	7210 7220	0.00	7230
3.	Excess (deficiency) funds in	segregation (subtract line 1. from line 2.C.)			\$ 0.00	7240
		Page 14				
		SUPPLEMENT TO FINANCIAL AND OPERATIONAL COMBINED UNIFO PART II CSE	ORM SINGLE REPORT			
E	BROKER OR DEALER:	CITIGROUP GLOBAL MARKETS INC.		as of:	07/31/2014	
<u>F0</u>		GN OPTIONS SECURED AMOUNTS				
	of a foreign government or a	rule of a self-regulatory organization				
	authorized thereunder				\$ 0	7305
1.		Futures and Foreign Options Trading - All Customers				7045
	A. CashB. Securities (at market)				\$ 731,965,746 \$ 198,570,974	7315
2.		open futures contracts traded on a foreign board of trade			\$ 888,949	7325
3.	Exchange traded options					
0.		ion contracts purchased on a foreign board of trade			\$ 3,591,147	7335
		tion contracts granted (sold) on a foreign board of trade			\$(3,920,021)	7337
4.	Net equity (deficit) (add lines	1, 2, and 3)			\$ 931,096,795	7345
5.	Accounts liquidating to a defi	icit and accounts with				
	debit balances - gross amou	int	\$ 8,616,060	7351		
	Less: amount offset by custo	omer owned securities	\$(8,582,963)	7352	\$ 33,097	7354
6.	Amount to be set aside as th					
		e secured amount - Net Liquidating Equity Method (add lines 4 and	5)		\$ 931,129,892	7355

SUPPLEMENT TO
FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT

PART II CSE

BROKER OR DEALER: CITIGROUP GLOBAL MARKETS INC.		as of:	07/31/2014			
STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS 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	\$ 216,426,100	7500				
B. Other banks qualified under Regulation 30.7						
Name(s): <u>See Attached</u> 7510	244,075,562	7520	\$ 460,501,662	7530		
2. Securities						
A. In safekeeping with banks located in the United States	\$ 198,570,974	7540				
B. In safekeeping with other banks qualified under Regulation 30.7						
Name(s): <u>See Attached</u> 7550	0	7560	198,570,974	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 0 0 0 0 0	7640 7650 7660 7670 7675	0	7680		
5. Amounts held by members of foreign boards of trade						
Name(s): <u>See Attached</u> 7690						
A. Cash	\$ 474,331,859	7700				
B. Securities	0	7710				
C. Unrealized gain (loss) on open futures contracts	888,989	7720				
D. Value of long option contracts	3,591,149	7730				
E. Value of short option contracts	(3,920,021)	7735	474,891,976	7740		
6. Amounts with other depositories designated by a foreign board of trade			0	7760		
Name(s): 7750 7. Segregated funds on hand (describe):			0			
				7765		
8. Total funds in separate section 30.7 accounts			\$ 1,133,964,612	7770		
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)			202,834,720	7380		
10. Management Target Amount for Excess funds in separate section 30.7 accounts			180,000,000	7780		
11. Excess (deficiency) funds in separate section 30.7 accounts over (under) Management Target Amount			22,834,720	7785		

PART II

BROKER OR DEALER:	CITIGROUP GLOBAL MARKETS INC.	as of:	07/31/2014	
	STATEMENT OF CLEARED SWAPS SEGREGA FUNDS IN CLEARED SWAPS CUSTOMER ACCOU			
Cleared Swaps Customer Requi	rements			
. Net ledger balance A. Cash B. Securities (at market)			\$ 5,148,486,700 1,534,738,424	8500 8510
2. Net unrealized profit (loss) i	n open cleared swaps		(1,214,622,931)	8520
3. Cleared swaps options				
 A. Market value of open cle B. Market value of open cle 	eared swaps option contracts purchased eared swaps granted (sold)		0	8530 8540
4. Net equity (deficit) (add line	s 1, 2 and 3)		5,468,602,193	8550
- gross amount	ficit and accounts with debit balances	\$ 77,931,619 8560		
Less: amount offset by cust	omer securities	(70,865,030) 8570	7,066,589	8580
Amount required to be segr	egated for cleared swaps customers (add lines 4 and 5)		5,475,668,782	8590
unds in Cleared Swaps Custor	ner Segregated Accounts			
 Deposited in cleared swaps A. Cash 	customer segregated accounts at banks		\$ 591,315,129	8600
	investments of cleared swaps customers' funds (at market)		0	8610
C. Securities held for partic	cular cleared swaps customers in lieu of cash (at market)		41,364,238	8620
3. Margins on deposit with der	ivatives clearing organizations in cleared swaps customer segr	reated accounts		
A. Cash			3,684,784,164	8630
	investments of cleared swaps customers' funds (at market) cular cleared swaps customers in lieu of cash (at market)		0 1,493,374,186	8640 8650
	ivatives clearing organizations		(27,682,762)	8660
0. Cleared swaps options				L
A. Value of open cleared s	waps long option contracts		0	8670
B. Value of open cleared s	waps short option contracts		0	8680
1. Net equities with other FCM	ls			
A. Net liquidating equity	investments of cleared swaps customers' funds (at market)		0	8690 8700
	cular cleared swaps customers in lieu of cash (at market)		0	8710
2. Cleared swaps customer fu	nds on hand (describe:)		0	8715
3. Total amount in cleared swa	aps customer segregation (add lines 7 through 12)		5,783,154,955	8720
4. Excess (deficiency) funds ir	n customer segregation (subtract line 6 from line 13)		\$ 307,486,173	8730
C Mensenational America				
5. Management target Amoun	t for Excess funds in cleared swaps segregated accounts		\$ 278,800,000	8760