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

BROKER OR DEALER: CITIGROUP GLOBAL MARKETS INC. as of: 06/30/2019

### 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	\$ 4,409,096,314	7010
	B. Securities (at market)	4,208,674,461	7020
2.	Net unrealized profit (loss) in open futures contracts traded on a contract market	797,307,751	7030
3.	Exchange traded options		
	A. Add market value of open option contracts purchased on a contract market	595,308,279	7032
	B. Deduct market value of open option contracts granted (sold) on a contract market	(627,386,278)	7033
4.	Net equity (deficit) (add lines 1, 2 and 3)	9,383,000,527	7040
5.	Accounts liquidating to a deficit and accounts with debit balances		
	- gross amount 115,968,706 7045		
	Less: amount offset by customer securities (114,624,135) 7047	1,344,571	7050
6.	Amount required to be segregated (add lines 4 and 5)	\$ 9,384,345,098	7060
FUN	DS IN SEGREGATED ACCOUNTS		
7.	Deposited in segregated funds bank accounts		
	A. Cash	851,329,317	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)	918,200,092	7090
8.	Margins on deposit with derivatives clearing organizations of contract markets		
	A. Cash	4,805,666,794	7100
	B. Securities representing investments of customers' funds (at market)	0	7110
	C. Securities held for particular customers or option customers in lieu of cash (at market)	3,288,340,889	7120
9.	Net settlement from (to) derivatives clearing organizations of contract markets	97,862,137	7130
10.	Exchange traded options		
	A. Value of open long option contracts	595,308,279	7132
	B. Value of open short option contracts	(627,386,278)	7133
11.	Net equities with other FCMs		
	A. Net liquidating equity	121,055	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)	2,133,480	7170
12.	Segregated funds on hand (describe: )	0	7150
13.	Total amount in segregation (add lines 7 through 12)	9,931,575,765	7180
14.	Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$ 547,230,667	7190
15.	Management Target Amount for Excess funds in segregation	402,500,000	7194
16.	Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	144,730,667	7198

#### SUPPLEMENT TO

# FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT PART II CSE

BROKER OR DEALER: CITIGROUP GLOBAL MARKETS INC. as of: 06/30/2019

### STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION FOR CUSTOMERS' DEALER OPTIONS ACCOUNTS

1. Amount required to be segregated in accordance with Commission regulation 32.6 \$0.00 7200

2. Funds in segregated accounts

 A. Cash
 \$0
 7210

 B. Securities (at market)
 0
 7220

C. Total

Excess (deficiency) funds in segregation (subtract line 1. from line 2.C.) \$ 0.00 7240

0.00

7230

Page 14

#### **SUPPLEMENT TO**

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

BROKER OR DEALER: CITIGROUP GLOBAL MARKETS INC. as of: 06/30/2019

### STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS PURSUANT TO COMMISSION REGULATION 30.7

#### FOREIGN FUTURES AND FOREIGN OPTIONS SECURED AMOUNTS

	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			\$ 0	7305
1.	Net ledger balance - Foreign Futures and Foreign Options Trading - All Customers				
	A. Cash			\$ 1,345,840,379	7315
	B. Securities (at market)			\$ 1,682,739,069	7317
2.	Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade			\$(300,502,142)	7325
3.	Exchange traded options				
	A. Market value of open option contracts purchased on a foreign board of trade			\$ 15,812,638	7335
	B. Market value of open option contracts granted (sold) on a foreign board of trade			\$(9,113,103)	7337
4.	Net equity (deficit) (add lines 1, 2, and 3)			\$ 2,734,776,841	7345
5.	Accounts liquidating to a deficit and accounts with				
	debit balances - gross amount	\$ 34,125,241	7351		
	Less: amount offset by customer owned securities	\$(33,361,304)	7352	\$ 763,937	7354
6.	Amount to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)			\$ 2,735,540,778	7355
7.	Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.			\$ 2,735,540,778	7360

#### SUPPLEMENT TO

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

BROKER OR DEALER: CITIGROUP GLOBAL MARKETS INC. as of: 06/30/2019

### 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	\$ 20,051,524	7500		
B. Other banks qualified under Regulation 30.7				
Name(s): See Attached 7510	208,959,600	7520	\$ 229,011,124	7530
2. Securities				
A. In safekeeping with banks located in the United States	\$ 1,401,015,885	7540		
B. In safekeeping with other banks qualified under Regulation 30.7				
Name(s): See Attached 7550	0	7560	1,401,015,885	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
Amounts held by clearing organizations of foreign boards of trade				
Name(s):				
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): See Attached 7690				
A. Cash	\$ 1,560,038,430	7700		
B. Securities	281,723,184	7710		
C. Unrealized gain (loss) on open futures contracts	(300,502,143)	7710		
D. Value of long option contracts	15,812,638	7730		
E. Value of short option contracts	(9,113,103)	7735	1,547,959,006	7740
	(0,110,100)	7733	1,047,000,000	7740
6. Amounts with other depositories designated by a foreign board of trade				
Name(s):			0	7760
7. Segregated funds on hand (describe): _			0	7765
8. Total funds in separate section 30.7 accounts			\$ 3,177,986,015	7770
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured				
Statement Page 1 from Line 8)			442,445,237	7380
10. Management Target Amount for Excess funds in separate section 30.7 accounts			150,000,000	7780
11. Excess (deficiency) funds in separate section 30.7 accounts over (under)				
Management Target Amount			292,445,237	7785

#### SUPPLEMENT TO

## FINANCIAL AND OPERATIONAL COMBINED UNIFORM SINGLE REPORT PART II

BROKER OR DEALER: CITIGROUP GLOBAL MARKETS INC. as of: 06/30/2019

## STATEMENT OF CLEARED SWAPS SEGREGATION REQUIREMENTS AND FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER 4D(F) OF THE CEA

#### **Cleared Swaps Customer Requirements**

S. 18.076.829,560   600     B. Securities (at market)   15.775,574,28   78.10     C. Net unrealized profit (loss) in open cleared swaps (profit (loss) in open cleared swaps option contracts purchased   0   68.50     B. Market value of open cleared swaps option contracts purchased   0   88.50     B. Market value of open cleared swaps granted (sold)   0   88.50     B. Market value of open cleared swaps granted (sold)   0   88.50     B. Market value of open cleared swaps granted (sold)   0   88.50     B. Market value of open cleared swaps granted (sold)   0   88.50     B. Market value of open cleared swaps granted (sold)   0   88.50     B. Market value of open cleared swaps granted (sold)   0   88.50     B. Market value of open cleared swaps customers (and lines 4 and 5)   0   88.50     B. Accounts liquidating to a deficit and accounts with debit balances   141,533,432   8500     B. Accounts liquidating to a deficit and accounts with debit balances   141,533,433   8500     B. Accounts liquidating to a deficit and accounts with debit balances   28,333,231,037   8500     B. Accounts liquidating to a deficit and accounts with debit balances   28,333,231,037   8500     B. Accounts liquidating to a deficit and accounts with debit balances   28,333,231,037   8500     B. Margins in Cleared swaps customer segregated accounts   28,333,231,037   8500     B. Securities representing investments of cleared swaps customers in liquid ctanket()   2,836,637,338   8500     B. Securities representing investments of cleared swaps customers funds (at market)   2,866,677,838   8500     B. Securities representing investments of cleared swaps customers funds (at market)   2,837,8,986,349   8500     B. Securities representing investments of cleared swaps customers funds (at market)   2,837,8,986,349   8500     B. Securities representing investments of cleared swaps customers funds (at market)   2,837,8,986,349   8500     B. Value of open cleared swaps both option contracts   2,837,8,986,349   8500   8500   8500   8500   8500   8500   85	1.	Net ledger balance			
		A. Cash			
Cleared swaps options		B. Securities (at market)		15,775,574,287	8510
A. Market value of open cleared swaps option contracts purchased   0   850	2.	Net unrealized profit (loss) in open cleared swaps		(5,519,287,754)	8520
B. Market value of open cleared swaps granted (sold)   28,333,116,098   8550   28,333,116,098   8550   28,333,116,098   8550   28,333,116,098   8550   28,333,116,098   8550   29,000   20,000	3.	Cleared swaps options			
Net equity (deficit) (add lines 1, 2 and 3)   28,333,116,098   5550					
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount Less: amount offset by customer securities 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)  Funds in Cleared Swaps Customer Segregated Accounts  7. Deposited in cleared swaps customer segregated Accounts  8. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) S. Securities representing investments of cleared swaps customers segregated accounts A. Cash B. Securities representing investments of cleared swaps customers segreated accounts A. Cash B. Securities representing investments of cleared swaps customers segreated accounts A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) B. Securities representing investments of cleared swaps customers' funds (at market) B. Securities representing investments of cleared swaps customers' funds (at market) B. Securities representing investments of cleared swaps customers in lieu of cash (at market) B. Value of open cleared swaps customers in lieu of cash (at market) B. Value of open cleared swaps long option contracts B. Value of open cleared swaps long option contracts B. Value of open cleared swaps synt option contracts B. Value of open cleared swaps synt option contracts B. Value of open cleared swaps synt option contracts B. Value of open cleared swaps synt option contracts B. Value of open cleared swaps synt option contracts B. Value of open cleared swaps synt option contracts B. Value of open cleared swaps synt option contracts B. Value of open cleared swaps synt option contracts B. Value of open cleared swaps synt option contracts B. Value of open cleared swaps synt option contracts B. Value of open cleared swaps synt option contracts B. Value of open cleared swaps synt option contracts B. Value of open cleared					=
Securities representing investments of cleared swaps customers funds (at market)   Securities representing investments of cleared swaps customers funds (at market)   Securities representing investments of cleared swaps customers funds (at market)   Securities representing investments of cleared swaps customers funds (at market)   Securities representing investments of cleared swaps customers funds (at market)   Securities representing investments of cleared swaps customers funds (at market)   Securities representing investments of cleared swaps customers funds (at market)   Securities representing investments of cleared swaps customers funds (at market)   Securities representing investments of cleared swaps customers segreated accounts   Securities representing investments of cleared swaps customers segreated accounts   Securities representing investments of cleared swaps customers funds (at market)   Securities representing investments of cleared swaps customers funds (at market)   Securities representing investments of cleared swaps customers funds (at market)   Securities representing investments of cleared swaps customers in lieu of cash (at market)   Securities representing investments of cleared swaps customers funds (at market)   Securities representing investments of cleared swaps customers funds (at market)   Securities representing investments of cleared swaps customers funds (at market)   Securities representing investments of cleared swaps customers funds (at market)   Securities representing investments of cleared swaps customers funds (at market)   Securities representing investments of cleared swaps customers funds (at market)   Securities representing investments of cleared swaps customers funds (at market)   Securities representing investments of cleared swaps customers funds (at market)   Securities representing investments of cleared swaps customers in lieu of	4.	Net equity (deficit) (add lines 1, 2 and 3)		28,333,116,098	8550
Less: amount offset by customer securities (41,523,403) 8570 114,939 8580 860. Amount required to be segregated for cleared swaps customers (add lines 4 and 5) 28,333,231,037 8590 8590 8590 8590 8590 8590 8590 8590	5.	Accounts liquidating to a deficit and accounts with debit balances			
Funds in Cleared Swaps Customer Segregated Accounts  7. Deposited in cleared swaps customer segregated accounts at banks A. Cash B. Securities representing investments of cleared swaps customers funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) B. Securities representing investments of cleared swaps customers funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) B. Securities representing investments of cleared swaps customers funds (at market) C. Securities held for particular cleared swaps customers funds (at market) B. Securities representing investments of cleared swaps customers segreated accounts A. Cash B. Securities held for particular cleared swaps customers funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Cleared swaps options A. Value of open cleared swaps hort option contracts C. Securities with other FCMs A. Net liquidating equity B. Securities representing investments of cleared swaps customers funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market		-			
Funds in Cleared Swaps Customer Segregated Accounts  7. Deposited in cleared swaps customer segregated accounts at banks A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) A. Cash B. Securities representing investments of cleared swaps customers segreated accounts A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers A. Value of open cleared swaps long option contracts A. Value of open cleared swaps short option contracts C. Securities with other FCMs A. Net liquidating equity B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of		Less: amount offset by customer securities	(41,523,403) 8570	114,939	8580
Probability of the probability o	6.	Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		28,333,231,037	8590
Probability of the probability o					
A. Cash         \$ 3,128,603,439         8600           B. Securities representing investments of cleared swaps customers' funds (at market)         1,896,677,938         8620           C. Securities held for particular cleared swaps customers in lieu of cash (at market)         1,896,677,938         8620           8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segreated accounts         9,763,058,227         8630           B. Securities representing investments of cleared swaps customers' funds (at market)         9,763,058,227         8630           B. Securities held for particular cleared swaps customers in lieu of cash (at market)         13,878,896,349         8650           9. Net settlement from (to) derivatives clearing organizations         263,789,442         8660           10. Cleared swaps options         263,789,442         8660           11. Net equities with other FCMs         0         8670           A. Net liquidating equity         0         8690           B. Securities representing investments of cleared swaps customers' funds (at market)         0         8690           B. Securities held for particular cleared swaps customers in lieu of cash (at market)         0         8700           C. Securities held for particular cleared swaps customers in lieu of cash (at market)         0         8700           C. Securities held for particular cleared swaps customers in lieu	<u>Fun</u>	ds in Cleared Swaps Customer Segregated Accounts			
B. Securities representing investments of cleared swaps customers' funds (at market)  C. Securities held for particular cleared swaps customers in lieu of cash (at market)  8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segreated accounts  A. Cash  B. Securities representing investments of cleared swaps customers' funds (at market)  C. Securities held for particular cleared swaps customers in lieu of cash (at market)  9,763,058,227 8630  8650  8650  9, Net settlement from (to) derivatives clearing organizations  13,878,896,349 8650  9, Net settlement from (to) derivatives clearing organizations  10. Cleared swaps options  A. Value of open cleared swaps long option contracts  B. Value of open cleared swaps short option contracts  11. Net equities with other FCMs  A. Net liquidating equity  A. Net ilquidating equity  B. Securities representing investments of cleared swaps customers' funds (at market)  C. Securities held for particular cleared swaps customers in lieu of cash (at market)  C. Securities held for particular cleared swaps customers in lieu of cash (at market)  C. Securities held for particular cleared swaps customers in lieu of cash (at market)  10. 8700  11. Total amount in cleared swaps customer segregation (add lines 7 through 12)  12. Cleared swaps customer funds on hand (describe: )  13. Total amount in cleared swaps customer segregation (subtract line 6 from line 13)  14. Excess (deficiency) funds in customer segregation (subtract line 6 from line 13)  15. Management target Amount for Excess funds in cleared swaps segregated accounts  8. 456,800,000  8. 8600	7.				
C. Securities held for particular cleared swaps customers in lieu of cash (at market)  8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segreated accounts  A. Cash  9,763,058,227 8630  8. Securities representing investments of cleared swaps customers' funds (at market)  C. Securities held for particular cleared swaps customers in lieu of cash (at market)  13,878,896,349 8650  9. Net settlement from (to) derivatives clearing organizations  263,789,442 8660  10. Cleared swaps options  A. Value of open cleared swaps long option contracts  B. Value of open cleared swaps short option contracts  A. Net equities with other FCMs  A. Net liquidating equity  B. Securities representing investments of cleared swaps customers' funds (at market)  C. Securities held for particular cleared swaps customers in lieu of cash (at market)  C. Securities held for particular cleared swaps customers in lieu of cash (at market)  12. Cleared swaps customer funds on hand (describe: )  13. Total amount in cleared swaps customer segregation (add lines 7 through 12)  14. Excess (deficiency) funds in customer segregation (subtract line 6 from line 13)  15. Management target Amount for Excess funds in cleared swaps segregated accounts  18. Management target Amount for Excess funds in cleared swaps segregated accounts  18. Management target Amount for Excess funds in cleared swaps segregated accounts					$\vdash$
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segreated accounts A. Cash B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) 13,878,896,349 8660  9. Net settlement from (to) derivatives clearing organizations 263,789,442 8660  10. Cleared swaps options A. Value of open cleared swaps long option contracts B. Value of open cleared swaps short option contracts B. Value of open cleared swaps short option contracts A. Net liquidating equity A. Net liquidating equity B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities representing investments of cleared swaps customers in lieu of cash (at market) C. Securities representing investments of cleared swaps customers in lieu of cash (at market) C. Securities representing investments of cleared swaps customers in lieu of cash (at market) C. Securities representing investments of cleared swaps customers in lieu of cash (at market) C. Securitie					$\vdash$
A. Cash       9,763,058,227       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)       13,878,896,349       8650         9. Net settlement from (to) derivatives clearing organizations       263,789,442       8660         10. Cleared swaps options       0       8670         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       0       8690         B. Securities representing investments of cleared swaps customers' funds (at market)       0       8690         B. Securities representing investments of cleared swaps customers in lieu of cash (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)       28,931,025,395       8720         14. Excess (deficiency) funds in customer segregation (subtract line 6 from line 13)       \$ 597,794,358       8730         15. Management target Amount for Excess funds in cleared swaps segreg				1,000,011,000	
B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market)  9. Net settlement from (to) derivatives clearing organizations  263,789,442 8660  10. Cleared swaps options A. Value of open cleared swaps long option contracts B. Value of open cleared swaps short option contracts C. Securities with other FCMs A. Net liquidating equity B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customer	8.				8630
C. Securities held for particular cleared swaps customers in lieu of cash (at market)  9. Net settlement from (to) derivatives clearing organizations  263,789,442 8660  10. Cleared swaps options  A. Value of open cleared swaps long option contracts  B. Value of open cleared swaps short option contracts  O. 8670  B. Value of open cleared swaps short option contracts  A. Net liquidating equity  D. 8690  B. Securities representing investments of cleared swaps customers' funds (at market)  C. Securities held for particular cleared swaps customers in lieu of cash (at market)  12. Cleared swaps customer funds on hand (describe: )  13. Total amount in cleared swaps customer segregation (add lines 7 through 12)  14. Excess (deficiency) funds in customer segregation (subtract line 6 from line 13)  15. Management target Amount for Excess funds in cleared swaps segregated accounts  16. Securities held for particular cleared swaps customer segregation (subtract line 6 from line 13)  17. Management target Amount for Excess funds in cleared swaps segregated accounts  18. Securities held for particular cleared swaps customer segregation (subtract line 6 from line 13)  18. Management target Amount for Excess funds in cleared swaps segregated accounts					
10. Cleared swaps options A. Value of open cleared swaps long option contracts B. Value of open cleared swaps short option contracts C. Net equities with other FCMs A. Net liquidating equity B. Securities representing investments of cleared swaps customers' funds (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Cleared swaps customer funds on hand (describe: C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Cleared swaps customer funds on hand (describe: C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular cleared swaps customers in lieu of cash (at market) C. Securities held for particular					8650
A. Value of open cleared swaps long option contracts  B. Value of open cleared swaps short option contracts  C. Securities representing investments of cleared swaps customers funds (at market)  C. Securities held for particular cleared swaps customers in lieu of cash (at market)  C. Cleared swaps customer funds on hand (describe: )  C. Cleared swaps customer funds on hand (describe: )  C. Securities held for particular cleared swaps customers in lieu of cash (at market)  C. Securities held for particular cleared swaps customers in lieu of cash (at market)  C. Securities held for particular cleared swaps customers in lieu of cash (at market)  C. Securities held for particular cleared swaps customers in lieu of cash (at market)  C. Securities held for particular cleared swaps customers in lieu of cash (at market)  C. Securities held for particular cleared swaps customers in lieu of cash (at market)  C. Securities held for particular cleared swaps customers in lieu of cash (at market)  C. Securities held for particular cleared swaps customers in lieu of cash (at market)  C. Securities representing investments of cleared swaps customers in lieu of cash (at market)  C. Securities representing investments of cleared swaps customers in lieu of cash (at market)  C. Securities representing investments of cleared swaps customers in lieu of cash (at market)  C. Securities representing investments of cleared swaps customers in lieu of cash (at market)  C. Securities representing investments of cleared swaps customers in lieu of cash (at market)  C. Securities representing investments of cleared swaps customers in lieu of cash (at market)  C. Securities representing investments of cleared swaps customers in lieu of cash (at market)  C. Securities representing investments of cleared swaps customers in lieu of cash (at market)  C. Securities representing investments of cleared swaps customers in lieu of cash (at market)  C. Securities representing investments of cleared swaps customers in lieu of cash (at market)  C. Securiti	9.	Net settlement from (to) derivatives clearing organizations		263,789,442	8660
A. Value of open cleared swaps long option contracts  B. Value of open cleared swaps short option contracts  C. Securities representing investments of cleared swaps customers funds (at market)  C. Securities held for particular cleared swaps customers in lieu of cash (at market)  C. Cleared swaps customer funds on hand (describe: )  C. Cleared swaps customer funds on hand (describe: )  C. Securities held for particular cleared swaps customers in lieu of cash (at market)  C. Securities held for particular cleared swaps customers in lieu of cash (at market)  C. Securities held for particular cleared swaps customers in lieu of cash (at market)  C. Securities held for particular cleared swaps customers in lieu of cash (at market)  C. Securities held for particular cleared swaps customers in lieu of cash (at market)  C. Securities held for particular cleared swaps customers in lieu of cash (at market)  C. Securities held for particular cleared swaps customers in lieu of cash (at market)  C. Securities held for particular cleared swaps customers in lieu of cash (at market)  C. Securities representing investments of cleared swaps customers in lieu of cash (at market)  C. Securities representing investments of cleared swaps customers in lieu of cash (at market)  C. Securities representing investments of cleared swaps customers in lieu of cash (at market)  C. Securities representing investments of cleared swaps customers in lieu of cash (at market)  C. Securities representing investments of cleared swaps customers in lieu of cash (at market)  C. Securities representing investments of cleared swaps customers in lieu of cash (at market)  C. Securities representing investments of cleared swaps customers in lieu of cash (at market)  C. Securities representing investments of cleared swaps customers in lieu of cash (at market)  C. Securities representing investments of cleared swaps customers in lieu of cash (at market)  C. Securities representing investments of cleared swaps customers in lieu of cash (at market)  C. Securiti	10.	Cleared swaps options			
11. Net equities with other FCMs  A. Net liquidating equity  B. Securities representing investments of cleared swaps customers' funds (at market)  C. Securities held for particular cleared swaps customers in lieu of cash (at market)  12. Cleared swaps customer funds on hand (describe: )  13. Total amount in cleared swaps customer segregation (add lines 7 through 12)  14. Excess (deficiency) funds in customer segregation (subtract line 6 from line 13)  15. Management target Amount for Excess funds in cleared swaps segregated accounts				0	8670
A. Net liquidating equity  B. Securities representing investments of cleared swaps customers' funds (at market)  C. Securities held for particular cleared swaps customers in lieu of cash (at market)  12. Cleared swaps customer funds on hand (describe: )  13. Total amount in cleared swaps customer segregation (add lines 7 through 12)  14. Excess (deficiency) funds in customer segregation (subtract line 6 from line 13)  15. Management target Amount for Excess funds in cleared swaps segregated accounts  1 0 8710  2 8,931,025,395  8720  8730  8760		B. Value of open cleared swaps short option contracts		0	8680
B. Securities representing investments of cleared swaps customers' funds (at market)  C. Securities held for particular cleared swaps customers in lieu of cash (at market)  12. Cleared swaps customer funds on hand (describe: )  13. Total amount in cleared swaps customer segregation (add lines 7 through 12)  14. Excess (deficiency) funds in customer segregation (subtract line 6 from line 13)  15. Management target Amount for Excess funds in cleared swaps segregated accounts  10. 8700  8715  8720  14. Excess (deficiency) funds in customer segregation (subtract line 6 from line 13)  15. Management target Amount for Excess funds in cleared swaps segregated accounts	11.	Net equities with other FCMs			
C. Securities held for particular cleared swaps customers in lieu of cash (at market)  12. Cleared swaps customer funds on hand (describe: )  13. Total amount in cleared swaps customer segregation (add lines 7 through 12)  14. Excess (deficiency) funds in customer segregation (subtract line 6 from line 13)  15. Management target Amount for Excess funds in cleared swaps segregated accounts  16. Securities held for particular cleared swaps customers in lieu of cash (at market)  17. O 8715  18. Sequence of the particular cleared swaps customers in lieu of cash (at market)  18. Sequence of the particular cleared swaps customers in lieu of cash (at market)  18. Sequence of the particular cleared swaps customers in lieu of cash (at market)  18. Sequence of the particular cleared swaps customers in lieu of cash (at market)  18. Sequence of the particular cleared swaps customers in lieu of cash (at market)  18. Sequence of the particular cleared swaps customers in lieu of cash (at market)  18. Sequence of the particular cleared swaps customers in lieu of cash (at market)  18. Sequence of the particular cleared swaps customers in lieu of cash (at market)  18. Sequence of the particular cleared swaps customers in lieu of cash (at market)  18. Sequence of the particular cleared swaps customers in lieu of cash (at market)  18. Sequence of the particular cleared swaps customers in lieu of cash (at market)  18. Sequence of the particular cleared swaps customers in lieu of cash (at market)  18. Sequence of the particular cleared swaps customers in lieu of cash (at market)  18. Sequence of the particular cleared swaps customers in lieu of cash (at market)  18. Sequence of the particular cleared swaps customers in lieu of cash (at market)  18. Sequence of the particular cleared swaps customers in lieu of cash (at market)  18. Sequence of the particular cleared swaps customers in lieu of cash (at market)  18. Sequence of the particular cleared swaps customers in lieu of cash (at market)  18. Sequence of the particular cleared sw		A. Net liquidating equity			
12. Cleared swaps customer funds on hand (describe: )  13. Total amount in cleared swaps customer segregation (add lines 7 through 12)  14. Excess (deficiency) funds in customer segregation (subtract line 6 from line 13)  15. Management target Amount for Excess funds in cleared swaps segregated accounts  16. Management target Amount for Excess funds in cleared swaps segregated accounts					$\vdash$
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)  14. Excess (deficiency) funds in customer segregation (subtract line 6 from line 13)  15. Management target Amount for Excess funds in cleared swaps segregated accounts  28,931,025,395  8720  \$ \$597,794,358  8730  8760		C. Securities held for particular cleared swaps customers in lieu of cash (at market)			=
14. Excess (deficiency) funds in customer segregation (subtract line 6 from line 13) \$597,794,358 8730  15. Management target Amount for Excess funds in cleared swaps segregated accounts \$456,800,000 8760	12.	Cleared swaps customer funds on hand (describe: )		0	8715
15. Management target Amount for Excess funds in cleared swaps segregated accounts \$456,800,000 8760	13.	Total amount in cleared swaps customer segregation (add lines 7 through 12)		28,931,025,395	8720
	14.	Excess (deficiency) funds in customer segregation (subtract line 6 from line 13)		\$ 597,794,358	8730
16. Excess (deficiency) funds in cleared swaps customer segregation over (under) Management Target Excess \$140,994,358 8770	15.	Management target Amount for Excess funds in cleared swaps segregated accounts		\$ 456,800,000	8760
	16.	Excess (deficiency) funds in cleared swaps customer segregation over (under) Management Targ	et Excess	\$ 140,994,358	8770