

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

BROKER OR DEALER CITIGROUP GLOBAL MARKETS INC.	as of	08/31/17
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STATEMENT OF SEGREGATION REQUIREMENTS AND FUNDS IN SEGREGATION
FOR CUSTOMERS TRADING ON U.S. COMMODITY EXCHANGES

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

1. Net ledger balance			
A. Cash		\$ 4,325,063,204	7010
B. Securities (at market)		3,246,202,592	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			
		(895,868,089)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		834,946,449	7032
B. Deduct market value of open option contracts granted (sold) on a contract market		(944,037,477)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)			
		6,566,306,679	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	149,070,844		7045
Less: amount offset by customer owned securities	(68,642,627)	80,428,217	7050
6. Amount required to be segregated (add lines 4 and 5)			
		\$ 6,646,734,896	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		1,302,062,288	7070
B. Securities representing investments of customers' funds (at market)			7080
C. Securities held for particular customers or option customers in lieu of cash (at market)		151,000,535	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash		\$ 2,677,044,287	7100
B. Securities representing investments of customers' funds (at market)		142,399	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		3,093,060,844	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			
		(99,052,832)	7130
10. Exchange traded options			
A. Value of open long option contracts		834,946,449	7132
B. Value of open short option contracts		(944,037,477)	7133
11. Net equities with other FCMs			
A. Net liquidating equity		1,777,773	7140
B. Securities representing investments of customers' funds (at market)			7160
C. Securities held for particular customers or option customers in lieu of cash (at market)		2,141,213	7170
12. Segregated funds on hand (describe: _____)			
			7150
13. Total amount in segregation (add lines 7 through 12)			
		7,019,085,479	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			
		\$ 372,350,583	7190
15. Management Target Amount for Excess funds in segregation			
		\$ 315,400,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess			
		\$ 56,950,583	7198

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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	\$ _____	7305
1. Net ledger balance - Foreign Futures and Foreign Option Trading - All Customers		
A. Cash	\$ 857,136,200	7315
B. Securities (at market)	574,452,945	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	91,394,284	7325
3. Exchange traded options		
A. Market value of open option contracts purchased on a foreign board of trade	11,643,080	7335
B. Market value of open contracts granted (sold) on a foreign board of trade	(6,014,105)	7337
4. Net equity (deficit) (add lines 1. 2. and 3.)	\$ 1,528,612,404	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 4,521,072	7351
Less: amount offset by customer owned securities	(4,472,385)	7352
	48,687	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ 1,528,661,091	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ 1,528,661,091	7360

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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	\$	16,258,443	7500	
B. Other banks qualified under Regulation 30.7				
Name(s): _____		146,650,396	7520	\$ 162,908,839 7530

2. Securities

A. In safekeeping with banks located in the United States	\$	574,452,945	7540	
B. In safekeeping with other banks qualified under Regulation 30.7				
Name(s): _____		7550	7560	574,452,945 7570

3. Equities with registered futures commission merchants

A. Cash	\$	2,640,453	7580	
B. Securities			7590	
C. Unrealized gain (loss) on open futures contracts		814	7600	
D. Value of long option contracts			7610	
E. Value of short option contracts		()	7615	2,641,267 7620

4. Amounts held by clearing organizations of foreign boards of trade

Name(s): _____		7630		
A. Cash	\$		7640	
B. Securities			7650	
C. Amount due to (from) clearing organizations - daily variation			7660	
D. Value of long option contracts			7670	
E. Value of short option contracts		()	7675	7680

5. Amounts held by members of foreign boards of trade

Name(s): _____		7690		
A. Cash	\$	1,030,331,659	7700	
B. Securities			7710	
C. Unrealized gain (loss) on open futures contracts		91,452,519	7720	
D. Value of long option contracts		11,643,080	7730	
E. Value of short option contracts		(6,014,105)	7735	1,127,413,153 7740

6. Amounts with other depositories designated by a foreign board of trade

Name(s): _____		7750		7760
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7. Segregated funds on hand (describe: _____)

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8. Total funds in separate section 30.7 accounts

	\$	1,867,416,204	7770	
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9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8)

	\$	338,755,113	7380	
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10. Management Target Amount for Excess funds in separate section 30.7 accounts

	\$	150,000,000	7780	
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11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target

	\$	188,755,113	7785	
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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	\$	8,380,838,892	8500
B. Securities (at market)		10,740,733,418	8510
2. Net unrealized profit (loss) in open cleared swaps			
		(533,420,242)	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased			8530
B. Market value of open cleared swaps option contracts granted (sold)		()	8540
4. Net equity (deficit) (add lines 1, 2, and 3)			
	\$	18,588,152,068	8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount			
	\$	114,566,893	8560
Less: amount offset by customer owned securities		(114,543,333)	8570
		23,560	8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)			
	\$	18,588,175,628	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	1,950,055,807	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)		95,192,720	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		6,620,347,389	8630
B. Securities representing investments of cleared swaps customers' funds (at market)			8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		10,645,540,698	8650
9. Net settlement from (to) derivatives clearing organizations			
		(257,338,642)	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts			8670
B. Value of open cleared swaps short option contracts		()	8680
11. Net equities with other FCMs			
A. Net liquidating equity			8690
B. Securities representing investments of cleared swaps customers' funds (at market)			8700
C. Securities held for particular cleared swaps customers in lieu of cash (at market)			8710
12. Cleared swaps customer funds on hand (describe: _____)			
			8715
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)			
	\$	19,053,797,972	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)			
	\$	465,622,344	8730
15. Management Target Amount for Excess funds in cleared swaps segregated accounts			
	\$	373,800,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess			
	\$	91,822,344	8770