

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

BROKER OR DEALER

CITIGROUP GLOBAL MARKETS INC.

as of 09/30/17

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	\$	4,690,489,060	7010
B. Securities (at market)		3,365,527,908	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		(1,192,632,638)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		873,250,751	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(	998,475,899)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)		6,738,159,182	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount		107,547,453	7045
Less: amount offset by customer owned securities	(	107,168,561)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	378,892	7050
		6,738,538,074	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		1,318,158,372	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)		146,897,691	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	2,593,872,238	7100
B. Securities representing investments of customers' funds (at market)			7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		3,216,420,787	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		39,850,500	7130
10. Exchange traded options			
A. Value of open long option contracts		873,250,751	7132
B. Value of open short option contracts	(	998,475,899)	7133
11. Net equities with other FCMs			
A. Net liquidating equity		1,099,821	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)		2,209,430	7170
12. Segregated funds on hand (describe: _____)			7150
13. Total amount in segregation (add lines 7 through 12)		7,193,283,691	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	454,745,617	7190
15. Management Target Amount for Excess funds in segregation	\$	321,800,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	132,945,617	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	\$ _____	611,067,709 7315
B. Securities (at market)	_____	594,412,847 7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	_____	336,149,289 7325
3. Exchange traded options		
A. Market value of open option contracts purchased on a foreign board of trade	_____	13,896,331 7335
B. Market value of open contracts granted (sold) on a foreign board of trade	_____	(8,903,447) 7337
4. Net equity (deficit) (add lines 1. 2. and 3.)	\$ _____	1,546,622,729 7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ _____	16,206,389 7351
Less: amount offset by customer owned securities	(_____)	(9,713,310) 7352
	_____	6,493,079 7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ _____	1,553,115,808 7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ _____	1,553,115,808 7360

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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	\$	784,254	7500
B. Other banks qualified under Regulation 30.7			
Name(s): _____		257,351,096	7520
	\$		258,135,350
2. Securities			
A. In safekeeping with banks located in the United States	\$	594,412,847	7540
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s): _____			7550
			7560
			594,412,847
			7570
3. Equities with registered futures commission merchants			
A. Cash	\$	2,638,694	7580
B. Securities			7590
C. Unrealized gain (loss) on open futures contracts		3,293	7600
D. Value of long option contracts			7610
E. Value of short option contracts	(		7615
			2,641,987
			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	\$	682,336,580	7700
B. Securities			7710
C. Unrealized gain (loss) on open futures contracts		336,177,690	7720
D. Value of long option contracts		13,896,331	7730
E. Value of short option contracts	(	(8,903,447)	7735
			1,023,507,154
			7740
6. Amounts with other depositories designated by a foreign board of trade			
Name(s): _____			7750
			7760
7. Segregated funds on hand (describe: _____)			
			7765
8. Total funds in separate section 30.7 accounts			
	\$	1,878,697,338	7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8)			
	\$	325,581,530	7380
10. Management Target Amount for Excess funds in separate section 30.7 accounts			
	\$	150,000,000	7780
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target			
	\$	175,581,530	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	\$	8,177,208,358	8500
B. Securities (at market)		10,503,113,739	8510
2. Net unrealized profit (loss) in open cleared swaps		1,124,522,722	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)	\$	19,804,844,819	8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	47,953,805	8560
Less: amount offset by customer owned securities		(47,925,101)	8570
		28,704	8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	\$	19,804,873,523	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	2,588,669,098	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)		150,065,619	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		7,148,007,634	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)		10,353,048,120	8650
9. Net settlement from (to) derivatives clearing organizations		46,911,746	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)	\$	20,286,702,217	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	\$	481,828,694	8730
15. Management Target Amount for Excess funds in cleared swaps segregated accounts	\$	380,200,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess	\$	101,628,694	8770