

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

BROKER OR DEALER:

CITIGROUP GLOBAL MARKETS INC.

as of: 11/30/2017

**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			\$ 4,585,060,885	7010
B. Securities (at market)			3,212,413,603	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			(1,022,159,427)	7030
3. Exchange traded options				
A. Add market value of open option contracts purchased on a contract market			934,996,750	7032
B. Deduct market value of open option contracts granted (sold) on a contract market			(1,087,685,283)	7033
4. Net equity (deficit) (add lines 1, 2 and 3)			6,622,626,528	7040
5. Accounts liquidating to a deficit and accounts with debit balances				
- gross amount	219,175,050	7045		
Less: amount offset by customer securities	(218,818,824)	7047	356,226	7050
6. Amount required to be segregated (add lines 4 and 5)			\$ 6,622,982,754	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts				
A. Cash			1,190,120,380	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)			271,631,107	7090
8. Margins on deposit with derivatives clearing organizations of contract markets				
A. Cash			2,950,572,290	7100
B. Securities representing investments of customers' funds (at market)			14	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)			2,938,589,955	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			(115,675,771)	7130
10. Exchange traded options				
A. Value of open long option contracts			934,996,750	7132
B. Value of open short option contracts			(1,087,685,284)	7133
11. Net equities with other FCMs				
A. Net liquidating equity			13,626	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)			2,192,541	7170
12. Segregated funds on hand (describe:)			0	7150
13. Total amount in segregation (add lines 7 through 12)			7,084,755,608	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			\$ 461,772,854	7190
15. Management Target Amount for Excess funds in segregation			319,000,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess			142,772,854	7198

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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		\$ 217,664,758	7500		
B. Other banks qualified under Regulation 30.7					
Name(s): <u>See Attached</u>	7510	344,269,248	7520	\$ 561,934,006	7530
2. Securities					
A. In safekeeping with banks located in the United States		\$ 449,740,325	7540		
B. In safekeeping with other banks qualified under Regulation 30.7					
Name(s): <u>See Attached</u>	7550	0	7560	449,740,325	7570
3. Equities with registered futures commission merchants					
A. Cash		\$ 2,692,538	7580		
B. Securities		0	7590		
C. Unrealized gain (loss) on open futures contracts		(6,382)	7600		
D. Value of long option contracts		0	7610		
E. Value of short option contracts		0	7615	2,686,156	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		\$ 320,857,334	7700		
B. Securities		409,098,941	7710		
C. Unrealized gain (loss) on open futures contracts		426,238,410	7720		
D. Value of long option contracts		3,847,178	7730		
E. Value of short option contracts		(1,066,210)	7735	1,158,975,653	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				\$ 2,173,336,140	7770
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)				182,034,631	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				32,034,631	7785

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**STATEMENT OF CLEARED SWAPS 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		\$ 7,541,279,653	8500
B. Securities (at market)		10,851,545,142	8510
2. Net unrealized profit (loss) in open cleared swaps		2,457,854,944	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased		0	8530
B. Market value of open cleared swaps granted (sold)		0	8540
4. Net equity (deficit) (add lines 1, 2 and 3)		20,850,679,739	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$ 27,106,868	8560	
Less: amount offset by customer securities	(27,106,868)	8570	
		0	8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		20,850,679,739	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash		\$ 2,496,718,489	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)		362,932,666	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		7,638,980,525	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)		10,488,612,475	8650
9. Net settlement from (to) derivatives clearing organizations		353,249,018	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)		21,340,493,173	8720
14. Excess (deficiency) funds in customer segregation (subtract line 6 from line 13)		\$ 489,813,434	8730
15. Management target Amount for Excess funds in cleared swaps segregated accounts		\$ 392,200,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregation over (under) Management Target Excess		\$ 97,613,434	8770