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

Items on this page to be reported by: Futures Commission Merchant

#### **SEGREGATION REQUIREMENTS**

A. Cash \$ 7,178,497,120   7010   B. Securities (at market) \$ 8,475,830,311   7020   C. Net unrealized profit (loss) in open futures contracts traded on a contract market \$ 2,673,512,113   7030   C. Exchange traded options A. Add market value of open option contracts purchased on a contract market \$ 1,593,675,240   7032   C. Accounts illiquidating to a deficit and accounts with debit balances gross amount \$ 198,701,100   7045   C. Accounts liquidating to a deficit and accounts with debit balances gross amount \$ 198,701,100   7045   C. Accounts liquidating to a deficit and accounts with debit balances gross amount \$ 198,701,100   7045   C. Accounts liquidating to a deficit and accounts with debit balances gross amount \$ 198,701,100   7045   C. Securities Profit (and thinks) \$ 18,317,454,544   7060   C. Account required to be segregated (add lines 4 and 5) \$ 18,317,454,544   7060   C. Account required to be segregated funds bank accounts  A. Cash \$ 1,068,694,329   7070   C. Securities presenting investments of customers funds (at market) \$ 824,405,511   7080   C. Securities presenting investments of customers in lieu of cash (at market) \$ 8,910,054,255   7100   C. Securities presenting investments of customers in lieu of cash (at market) \$ 8,910,054,255   7100   C. Securities presenting investments of customers in lieu of cash (at market) \$ 7,651,424,800   7120   C. Securities presenting investments of customers in lieu of cash (at market) \$ 7,651,424,800   7120   C. Securities presenting investments of customers in lieu of cash (at market) \$ 7,651,424,800   7120   C. Securities presenting investments of customers in lieu of cash (at market) \$ 7,651,424,800   7120   C. Securities presenting investments of customers in lieu of cash (at market) \$ 7,651,424,800   7120   C. Securities presenting investments of customers in lieu of cash (at market) \$ 1,593,675,240   7132   C. Securities presenting investments of customers in lieu of cash (at market) \$ 1,593,675,240   7132   C. Securities presenting investments of custo	1. Net ledger balance	
B. Securities (at market)   \$ 8.475.830.311   7020   703	G Committee of the comm	7 178 497 120 7010
2. Net unrealized profit (loss) in open futures contracts traded on a contract market 3. Exchange traded options A. Add market value of open option contracts purchased on a contract market B. Deduct market value of open option contracts granted (sold) on a contract market B. Deduct market value of open option contracts granted (sold) on a contract market B. Deduct market value of open option contracts granted (sold) on a contract market B. Deduct market value of open option contracts granted (sold) on a contract market S. Description (sold in lines 1, 2, and 3) S. Accounts liquidating to a deficit and accounts with debit balances Gross amount S. Secription (sold in lines 1, 2, and 3) S. Accounts liquidating to a deficit and accounts with debit balances Gross amount S. Secription (sold in lines 4) S. Accounts liquidating to a deficit and accounts with debit balances Gross amount required to be segregated (add lines 4 and 5) S. Amount required to be segregated (add lines 4 and 5) S. Amount required to be segregated (add lines 4 and 5) S. Accounts liquidating to a deficit and accounts S. Securities representing investments of customers' funds (at market) S. Securities representing investments of customers' funds (at market) S. Securities representing investments of customers' funds (at market) S. Securities representing investments of customers' funds (at market) S. Securities representing investments of customers' funds (at market) S. Securities representing investments of customers' funds (at market) S. Securities representing investments of customers' funds (at market) S. Securities representing investments of customers' funds (at market) S. Securities representing investments of customers' funds (at market) S. Securities representing investments of customers' funds (at market) S. Securities representing investments of customers' funds (at market) S. Securities representing investments of customers' funds (at market) S. Securities held for particular customers in lieu of cash (at market) S. Securities held for	¥ ==	
A. Add market value of open option contracts purchased on a contract market  B. Deduct market value of open option contracts granted (sold) on a contract market  B. Deduct market value of open option contracts granted (sold) on a contract market  B. Deduct market value of open option contracts granted (sold) on a contract market  B. Deduct market value of open option contracts granted (sold) on a contract market  B. Deduct market value of open option contracts granted (sold) on a contract market  B. Securities liquidating to a delicit and accounts with debit balances  Gross amount  Less: amount offset by customer owned securities  B. Securities they customer owned securities  A. Cash  B. Securities representing investments of customers' funds (at market)  C. Securities representing investments of customers' funds (at market)  B. Securities representing investments of customers in lieu of cash (at market)  C. Securities held for particular customers or option customers in lieu of cash (at market)  B. 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)  C. Securities held for particular customers or option customers in lieu of cash (at market)  S. 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)  S. Securities held for particular customers or option customers in lieu of cash (at market)  S. Securities held for particular customers or option customers in lieu of cash (at market)  S. Securities held for particular customers or option customers in lieu of cash (at market)  S. Securities held for particular customers or option customers in lieu of cash (at market)  S. Securities held for particular customers or option customers in lieu of cash (at market)  S. Securities held for particula		
A. Add market value of open option contracts purchased on a contract market  B. Deduct market value of open option contracts granted (sold) on a contract market  S. 1,593,675,240 [7032]  A. Net equity (deficit) (total of Lines 1, 2, and 3)  5. Accounts liquidating to a deficit and accounts with debit balances  - gross amount  Less: amount offset by customer owned securities  \$. 148,877,717 [7047]  \$. 49,823,383 [7050]  6. Amount required to be segregated (add lines 4 and 5)  \$. \$. 18,317,454,544 [7060]  FUNDS IN SEGREGATED ACCOUNTS  7. Deposited in segregated funds bank accounts  A. Cash  B. Securities representing investments of customers funds (at market)  C. Securities representing investments of customers in lieu of cash (at market)  B. Securities representing investments of customers funds (at market)  C. Securities held for particular customers or option customers in lieu of cash (at market)  S. Securities representing investments of customers funds (at market)  S. Securities representing investments of customers funds (at market)  S. Securities representing investments of customers funds (at market)  S. Securities representing investments of customers funds (at market)  S. Securities representing investments of customers in lieu of cash (at market)  S. Securities representing investments of customers in lieu of cash (at market)  S. Securities representing investments of customers in lieu of cash (at market)  S. Securities representing investments of customers in lieu of cash (at market)  S. Securities representing investments of customers in lieu of cash (at market)  S. Securities representing investments of customers in lieu of cash (at market)  S. Securities representing investments of customers in lieu of cash (at market)  S. Securities representing investments of customers funds (at market)  S. Securities representing investments of customers funds (at market)  S. Securities representing investments of customers funds (at market)  S. Securities representing investments of customers funds (at market)		
B. Deduct market value of open option contracts granted (sold) on a contract market  4. Net equity (deficit) (total of Lines 1, 2, and 3)  5. Accounts liquidating to a deficit and accounts with debit balances  - gross amount  Less: amount offset by customer owned securities  Less: amount offset by customer owned securities  6. Amount required to be segregated (add lines 4 and 5)  FUNDS IN SEGREGATED ACCOUNTS  7. Deposited in segregated funds bank accounts  A. Cash  S. 24,405,511  C. Securities representing investments of customers' funds (at market)  C. Securities held for particular customers or option customers in lieu of cash (at market)  S. 8. 8,910,054,255  F100  B. Securities representing investments of customers' funds (at market)  C. Securities representing investments of customers' funds (at market)  S. 8,910,054,255  F100  B. Securities representing investments of customers' funds (at market)  C. Securities held for particular customers or option customers in lieu of cash (at market)  S. 8,910,054,255  F100  S. 9, Net settlement from (to) derivatives clearing organizations of contract markets  A. Cash  A. Cash  S. 8,910,054,255  F100  S. 9, Net settlement from (to) derivatives clearing organizations of contract markets  A. Value of open long option contracts  A. Value of open long option contracts  A. Value of open short option contracts  A. Net liquidating equity  S. 2,862,717  F140  B. Securities representing investments of customers' funds (at market)  C. Securities held for particular customers or option customers in lieu of cash (at market)  S. 2,862,717  F140  B. Securities representing investments of customers' funds (at market)  S. 2,862,717  F140  S. 2,862,71		1,593,675,240 7032
4. Net equity (deficit) (total of Lines 1, 2, and 3)	B. Deduct market value of open option contracts granted (sold) on a contract market\$	
Second   S		
Securities per senting investments of customers' funds (at market)   Securities per senting investments of customers' funds (at market)   Securities per senting investments of customers' funds (at market)   Securities per larged options   Securities per larged larged options   Securities per larged larged option contracts   Securities per larged l		
Less: amount offset by customer owned securities		
FUNDS IN SEGREGATED ACCOUNTS   Toposited in segregated funds bank accounts   Toposited in segregation (add lines 7 through 12)   Toposited in segregation (subtract line 6 from line 13)   Toposited in segregation (add lines 7 through 13)   Toposited in segregation (subtract line 6 from line 13)   Toposited in segregation (subtract line for minus segregation   Toposited in segregation   Top		49,823,383 7050
### FUNDS IN SEGREGATED ACCOUNTS  7. Deposited in segregated funds bank accounts  A. Cash  B. Securities representing investments of customers' funds (at market)  C. Securities held for particular customers or option customers in lieu of cash (at market)  8. Margins on deposit with derivatives clearing organizations of contract markets  A. Cash  S. 8,910,054,255 71000  8. Securities representing investments of customers' funds (at market)  B. Securities representing investments of customers' funds (at market)  C. Securities representing investments of customers' funds (at market)  S. Securities representing investments of customers in lieu of cash (at market)  S. Securities held for particular customers or option customers in lieu of cash (at market)  S. Net settlement from (to) derivatives clearing organizations of contract markets  A. Value of open long option contracts  A. Value of open long option contracts  S. 1,593,675,240 7132  B. Value of open long option contracts  S. 1,652,930,341) 7133  11. Net equities with other FCMs  A. Net liquidating equity  S. 2,862,717 7140  B. Securities representing investments of customers' funds (at market)  S. 2,862,717 7140  C. Securities held for particular customers or option customers in lieu of cash (at market)  S. 2,862,717 7140  12. Segregated funds on hand (describe:  S. 7150  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  S. 376,600,000  Total	6. Amount required to be segregated (add lines 4 and 5) · · · · · · · · · · · · · · · · · ·	18,317,454,544 7060
A. Cash \$ 1,068,694,329 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) \$ 824,405,511 7090  8. Margins on deposit with derivatives clearing organizations of contract markets  A. Cash \$ 8,910,054,255 7100  B. Securities representing investments of customers' funds (at market) \$ 1,500,000,000 7110  C. Securities held for particular customers or option customers in lieu of cash (at market) \$ 7,651,424,800 7120  9. Net settlement from (to) derivatives clearing organizations of contract markets \$ (86,620,325) 7130  10. Exchange traded options  A. Value of open long option contracts \$ 1,593,675,240 7132  B. Value of open short option contracts \$ 1,652,930,341) 7133  11. Net equities with other FCMs  A. Net liquidating equity \$ 2,862,717 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) \$ 7160  C. Securities held for particular customers or option customers in lieu of cash (at market) \$ 7160  12. Segregated funds on hand (describe: )\$ 7150  13. Total amount in segregation (add lines 7 through 12) \$ 19,811,566,186 7180  14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) \$ 1,494,111,642 7190  15. Management Target Amount for Excess funds in segregation		
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) \$ 824,405,511 7090  8. Margins on deposit with derivatives clearing organizations of contract markets  A. Cash \$ 8,910,054,255 7100  B. Securities representing investments of customers' funds (at market) \$ 1,500,000,000 7110  C. Securities held for particular customers or option customers in lieu of cash (at market) \$ 7,651,424,800 7120  9. Net settlement from (to) derivatives clearing organizations of contract markets \$ (86,620,325) 7130  10. Exchange traded options  A. Value of open long option contracts \$ 1,593,675,240 7132  B. Value of open short option contracts \$ 1,652,930,341) 7133  11. Net equities with other FCMs  A. Net liquidating equity \$ 2,862,717 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) \$ 7160  C. Securities held for particular customers or option customers in lieu of cash (at market) \$ 7160  12. Segregated funds on hand (describe: ) \$ 19,811,566,186 7180  13. Total amount in segregation (add lines 7 through 12) \$ 19,811,566,186 7180  14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) \$ 1,494,111,642 7190  15. Management Target Amount for Excess funds in segregation	7. Deposited in segregated funds bank accounts	
C. Securities held for particular customers or option customers in lieu of cash (at market)  8. Margins on deposit with derivatives clearing organizations of contract markets  A. Cash \$8,910,054,255   7100    B. Securities representing investments of customers' funds (at market) \$1,500,000,000   7110    C. Securities held for particular customers or option customers in lieu of cash (at market) \$7,651,424,800   7120    9. Net settlement from (to) derivatives clearing organizations of contract markets \$(86,620,325)   7130    10. Exchange traded options  A. Value of open long option contracts \$1,593,675,240   7132    B. Value of open short option contracts \$(1,652,930,341)   7133    11. Net equities with other FCMs  A. Net liquidating equity \$2,862,717   7140    B. Securities representing investments of customers' funds (at market) \$2,862,717   7140    C. Securities held for particular customers or option customers in lieu of cash (at market) \$7100    12. Segregated funds on hand (describe: )\$ 19,811,566,186   7180    13. Total amount in segregation (add lines 7 through 12) \$19,811,566,186   7180    14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) \$1,494,111,642   7190    15. Management Target Amount for Excess funds in segregation \$376,600,000   7194    15. Management Target Amount for Excess funds in segregation	A. Cash	1,068,694,329 7070
C. Securities held for particular customers or option customers in lieu of cash (at market)  8. Margins on deposit with derivatives clearing organizations of contract markets  A. Cash \$8,910,054,255   7100    B. Securities representing investments of customers' funds (at market) \$1,500,000,000   7110    C. Securities held for particular customers or option customers in lieu of cash (at market) \$7,651,424,800   7120    9. Net settlement from (to) derivatives clearing organizations of contract markets \$(86,620,325)   7130    10. Exchange traded options  A. Value of open long option contracts \$1,593,675,240   7132    B. Value of open short option contracts \$(1,652,930,341)   7133    11. Net equities with other FCMs  A. Net liquidating equity \$2,862,717   7140    B. Securities representing investments of customers' funds (at market) \$2,862,717   7140    C. Securities held for particular customers or option customers in lieu of cash (at market) \$7100    12. Segregated funds on hand (describe: )\$ 19,811,566,186   7180    13. Total amount in segregation (add lines 7 through 12) \$19,811,566,186   7180    14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) \$1,494,111,642   7190    15. Management Target Amount for Excess funds in segregation \$376,600,000   7194    15. Management Target Amount for Excess funds in segregation	B. Securities representing investments of customers' funds (at market)\$	7080
A. Cash B. Securities representing investments of customers' funds (at market) C. Securities held for particular customers or option customers in lieu of cash (at market) S. Securities held for particular customers or option customers in lieu of cash (at market) S. Restlement from (to) derivatives clearing organizations of contract markets S. (86,620,325) S. Net settlement from (to) derivatives clearing organizations of contract markets S. (86,620,325) S. Net settlement from (to) derivatives clearing organizations of contract markets S. (86,620,325) S. Net settlement from (to) derivatives clearing organizations of contract markets S. (86,620,325) S. Net settlement from (to) derivatives clearing organizations of contract markets S. (86,620,325) S. Net settlement from (to) derivatives clearing organizations of contract markets S. (86,620,325) S. Net settlement from (to) derivatives clearing organizations of contract markets S. (86,620,325) S. Net settlement from (to) derivatives clearing organizations of contract markets S. (86,620,325) S. Net settlement from (to) derivatives clearing organizations of contract markets S. (86,620,325) S. Net settlement from (to) derivatives clearing organizations of contract markets S. (86,620,325) S. Season from (to) derivatives clearing organizations of contract markets S. (86,620,325) S. Season from (to) derivatives clearing organizations of contract markets S. (86,620,325) S. Season from (to) derivatives clearing organizations of contract markets S. (86,620,325) S. Season from (to) derivatives clearing organizations of contract markets S. (86,620,325) S. Season from (to) derivatives clearing organizations of contract markets S. (86,620,325) S. Season from (to) derivative clearing organizations of contract markets S. (86,620,325) S. Season from (to) derivatives clearing organizations of contract markets S. (86,620,325) S. Season from (to) derivative clearing organizations of contract markets S. (86,620,325) S. Season from (to) derivative clearing organizations organizations org		
B. Securities representing investments of customers' funds (at market)       \$ 1,500,000,000       7110         C. Securities held for particular customers or option customers in lieu of cash (at market)       \$ 7,651,424,800       7120         9. Net settlement from (to) derivatives clearing organizations of contract markets       \$ (86,620,325)       7130         10. Exchange traded options       \$ 1,593,675,240       7132         A. Value of open long option contracts       \$ 1,652,930,341)       7133         B. Value of open short option contracts       \$ 2,862,717       7140         A. Net liquidating equity       \$ 2,862,717       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)       \$ 7170         12. Segregated funds on hand (describe:       \$ 19,811,566,186       7180         13. Total amount in segregation (add lines 7 through 12)       \$ 19,811,566,186       7180         14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)       \$ 1,494,111,642       7190         15. Management Target Amount for Excess funds in segregation       \$ 376,600,000       7194		
C. Securities held for particular customers or option customers in lieu of cash (at market)  9. Net settlement from (to) derivatives clearing organizations of contract markets  10. Exchange traded options  A. Value of open long option contracts  8. Value of open short option contracts  11. Net equities with other FCMs  A. Net liquidating equity  8. Securities representing investments of customers' funds (at market)  9. 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  17120  18. 7,651,424,800  7120  7130  7140  7132  7132  7132  7132  7132  7133  7140  7140  7140  7140  7160  7170	A. Cash\$	8,910,054,255 7100
9. Net settlement from (to) derivatives clearing organizations of contract markets \$\ \text{(86,620,325)} \text{[7130]}\$  10. Exchange traded options  A. Value of open long option contracts \$\ \text{1,593,675,240} \text{[7132]}\$  B. Value of open short option contracts \$\ \text{1,652,930,341} \text{[7133]}\$  11. Net equities with other FCMs  A. Net liquidating equity \$\ \text{2,862,717} \text{[7140]}\$  B. Securities representing investments of customers' funds (at market) \$\ \text{[7160]}\$  C. Securities held for particular customers or option customers in lieu of cash (at market) \$\ \text{[7170]}\$  12. Segregated funds on hand (describe: \\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\\	B. Securities representing investments of customers' funds (at market) · · · · · · · · · · · · · · · · ·	
10. Exchange traded options  A. Value of open long option contracts  B. Value of open short option contracts  S. (1,593,675,240) 7132  B. Value of open short option contracts  S. (1,652,930,341) 7133  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  376,600,000  7194	C. Securities held for particular customers or option customers in lieu of cash (at market) · · · · · · · · · \$	
A. Value of open long option contracts  B. Value of open short option contracts  \$\frac{1,593,675,240}{7132}\$  B. Value of open short option contracts  \$\frac{1,652,930,341}{7133}\$  11. Net equities with other FCMs  A. Net liquidating equity  \$\frac{2,862,717}{7140}\$  B. Securities representing investments of customers' funds (at market)  C. Securities held for particular customers or option customers in lieu of cash (at market)  \$\frac{7150}{7150}\$  12. Segregated funds on hand (describe:  \$\frac{7150}{19,811,566,186}\$  14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)  \$\frac{1,593,675,240}{1,652,930,341}\$  17. Table and the problem of the particular customers or option customers or option customers in lieu of cash (at market)  \$\frac{7150}{19,811,566,186}\$  19. Segregated funds on hand (describe:  \$\frac{7150}{19,811,566,186}\$  19. Segregation (subtract line 6 from line 13)  \$\frac{7180}{19,811,566,186}\$  10. Segregation (subtract line 6 from line 13)  11. Segregation (subtract line 6 from line 13)  12. Segregation (subtract line 6 from line 13)  13. Management Target Amount for Excess funds in segregation  \$\frac{376,600,000}{7194}\$	9. Net settlement from (to) derivatives clearing organizations of contract markets · · · · · · · · · · · · · · \$	(86,620,325) 7130
B. Value of open short option contracts  \$\( \) \( \)	· · · · · · · · · · · · · · · · · · ·	
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  16. Securities with other FCMs  2,862,717  7140  7160  7170  7170  7170  7170  7180  7180  7180  7180  7190  7190		
A. Net liquidating equity \$ 2,862,717 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) \$ 7150  12. Segregated funds on hand (describe: )\$ 7150  13. Total amount in segregation (add lines 7 through 12) \$ 19,811,566,186 7180  14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) \$ 1,494,111,642 7190  15. Management Target Amount for Excess funds in segregation \$ 376,600,000 7194	B. Value of open short option contracts · · · · · · · · · · · · · · · · · · ·	1,652,930,341) 7133
B. Securities representing investments of customers' funds (at market) \$\frac{7160}{12.}\$  C. Securities held for particular customers or option customers in lieu of cash (at market) \$\frac{7170}{12.}\$  12. Segregated funds on hand (describe: \tag{7150} \tag{7150} \tag{7150} \tag{7150} \tag{7150} \tag{7150} \tag{7180}	11. Net equities with other FCMs	
C. Securities held for particular customers or option customers in lieu of cash (at market) \$ 7170  12. Segregated funds on hand (describe: )\$ 7150  13. Total amount in segregation (add lines 7 through 12) \$ 19,811,566,186  14. Excess (deficiency) funds in segregation (subtract line 6 from line 13) \$ 1,494,111,642  15. Management Target Amount for Excess funds in segregation \$ 376,600,000	1 0 1 7	
12. Segregated funds on hand (describe:		
13. Total amount in segregation (add lines 7 through 12)       \$ 19,811,566,186       7180         14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)       \$ 1,494,111,642       7190         15. Management Target Amount for Excess funds in segregation       \$ 376,600,000       7194	C. Securities held for particular customers or option customers in lieu of cash (at market) · · · · · · · · · \$	
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)       \$ 1,494,111,642       7190         15. Management Target Amount for Excess funds in segregation       \$ 376,600,000       7194		
15. Management Target Amount for Excess funds in segregation \$ 376,600,000 7194		
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess · · · · · · · · · \$		
	16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess · · · · · · · · · \$	1,117,511,642 7198

Name of Firm: CITIGROUP GLOBAL MARKETS INC.

As of: 04/30/23

#### STATEMENT OF CLEARED SWAPS CUSTOMER SEGREGATION REQUIREMENTS AND FUNDS IN CLEARED SWAPS CUSTOMER ACCOUNTS UNDER SECTION 4D(F) OF THE COMMODITY EXCHANGE ACT

Items on this page to be reported by: Futures Commission Merchant

CLEARED SWAPS CUSTOMER REQUIREMENTS			
1. Net ledger balance			
A. Cash	· · · · · · · · \$	7,164,980,303	8500
B. Securities (at market)	\$	15,283,138,172	8510
2. Net unrealized profit (loss) in open cleared swaps · · · · · · · · · · · · · · · · · · ·	\$	11,210,890,418	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)	\$	33,659,008,893	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount · · · · · · · · · \$	302,232,811 8560		
Less: amount offset by customer owned securities · · · · · · · \$	( 300,129,543) 8570 \$	2,103,268	8580
6. Amount required to be segregated for cleared swaps customers (add Lines 4			8590
FUNDS IN CLEARED SWAPS CUSTOMER SEGREGATED AC			
7. Deposited in cleared swaps customer segregated accounts at banks	<del></del>		
A. Cash	\$	3,575,719,988	8600
B. Securities representing investment of cleared swaps customers' funds (at	market) · · · · · · \$		8610
C. Securities held for particular cleared swaps customers in lieu of cash (at n			8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps or			
A. Cash	\$	15,822,558,536	8630
B. Securities representing investment of cleared swaps customers' funds (at	market) · · · · · · \$		8640
C. Securities held for particular cleared swaps customers in lieu of cash (at n			8650
9. Net settlement from (to) derivatives clearing organizations.			
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 investment of cleared swaps customers' funds (at	market) · · · · · · \$		8700
C. Securities held for particular cleared swaps customers in lieu of cash (at n			8710
12. Cleared swaps customer funds on hand (describe:			8715
13. Total amount in cleared swaps customer segregation (add Lines 7 through	12) · · · · · · · \$	34,348,425,594	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract			8730
15. Management target amount for excess funds in cleared swaps segregated a			8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts		205,013,433	8770

Name of Firm: CITIGROUP GLOBAL MARKETS INC. As of: 04/30/23

excess

16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) management target

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

Items on this page to be reported by a: Futures Commission Merchant

I. Amount required to be segregated in accordance with 17 CFR 32.6 · · · · · · · · · · · · · · · · · · ·	7200
2. Funds/property in segregated accounts	
A. Cash · · · · · · · · · · · · · · · · · · ·	
B. Securities (at market value) 7220	
C. Total funds/property in segregated accounts · · · · · · · · · · · · · · · · · · ·	7230
B. Excess (deficiency) funds in segregation (subtract Line 2C from Line 1) · · · · · · · · · · · · · · · · · ·	7240

Name of Firm: CITIGROUP GLOBAL MARKETS INC.

As of: \_\_\_\_\_04/30/23\_\_\_\_

# STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

Items on this page to be reported by a:

Futures Commission Merchant

#### 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	\$
Net ledger balance - Foreign futures and foreign option trading - All Customers	
A. Cash	
B. Securities (at market)	\$3,298,812,740 7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	\$ 599,684,878 7325
3. Exchange traded options	
A. Market value of open option contracts purchased on a foreign board of trade	\$12,600,941 7335
B. Market value of open contracts granted (sold) on a foreign board of trade	\$(10,231,041) 7337
4. Net equity (deficit)(add lines 1. 2. and 3.)	\$5,796,125,718 7345
5. Accounts liquidating to a deficit and accounts with	
debit balances - gross amount         \$ 240,586,195         7351	
Less: amount offset by customer owned securities \$(\$)7352	\$ 1,259,709 7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ 5,797,385,427 7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ 5,797,385,427 7360

Name of Firm: CITIGROUP GLOBAL MARKETS INC.

As of: 04/30/23

D. Value of long option contracts

#### STATEMENT OF SECURED AMOUNTS AND FUNDS HELD IN SEPARATE ACCOUNTS FOR FOREIGN FUTURES AND FOREIGN OPTIONS CUSTOMERS PURSUANT TO CFTC REGULATION 30.7

Items on this page to be reported by:

FUNDS DEPOSITED IN SEPARATE 17 CFR. 30.7 ACCOUNTS

**Futures Commission Merchant** 

1. Cash in banks			
A. Banks located in the United States	\$	452,564,973 7500	
B. Other banks qualified under 17 CFR. 30.7			
Name(s): 75	10 \$	772,968,132 7520 \$	1,225,533,105 7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	1,952,975,155 7540	
B. In safekeeping with other banks designated by 17 CFR. 30.7			
Name(s): 75	50 \$	7560 \$	1,952,975,155 7570
3. Equities with registered futures commission merchants			
A. Cash	\$	7580	
B. Securities	\$	7590	
C. Unrealized gain (loss) on open futures contracts	\$	7600	
D. Value of long option contracts	\$	7610	

E. Value of short option contracts	\$(	) 7615 \$	7620
Amounts held by clearing organizations of foreign boards of trade			
Name(c):			

A. Cash	\$ 7640
B. Securities	 7650
C. Amount due to (from) clearing organizations - daily variation	\$ 7660
D. Value of long option contracts	\$ 7670

) 7675 \$ 7680 E. Value of short option contracts \$( 5. Amounts held by members of foreign boards of trade

Name(s):	7690		
A. Cash		\$_	996,537,379 7700
B. Securities		\$_	1,345,837,585

.....

C. Unrealized gain (loss) on open futures contracts \$ 599,728,159 7720 D. Value of long option contracts \$ 12,600,941 7730

(10,231,041))7735 \$ 2,944,473,023 7740 E. Value of short option contracts ......\$( 6. Amounts with other depositories designated by a foreign board of trade

Name(s): 7750 \$ 7760

7. Segregated funds on hand (describe: \_ 7765 \_\_\_\_\_\$ 6,122,981,283 7770 8. Total funds in separate 17 CFR 30.7 accounts \_\_\_\_\_\_\$

9. Excess (deficiency) set aside funds for secured amount \$ 325,595,856 7380 (Line Item 7770 minus Line Item 7360) 

11. Excess (deficiency) funds in separate 17 CFR 30.7 accounts over (under) management target excess .......\$ 142,195,856 7785

Name of Firm: CITIGROUP GLOBAL MARKETS INC.

Page 31 As of: 04/30/23