

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

BROKER OR DEALER

CITIGROUP GLOBAL MARKETS INC.

as of 01/31/19

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		\$	5,068,727,969 7010
B. Securities (at market)			3,668,938,966 7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market			
			1,716,444,358 7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market			650,414,759 7032
B. Deduct market value of open option contracts granted (sold) on a contract market		(1,170,615,123) 7033
4. Net equity (deficit) (add lines 1, 2, and 3)			
			9,933,910,929 7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	95,025,367		7045
Less: amount offset by customer owned securities	(94,435,427)		7047
		589,940	7050
6. Amount required to be segregated (add lines 4 and 5)			
		\$	9,934,500,869 7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash			1,318,724,999 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)			355,824,527 7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash		\$	5,932,193,762 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)			3,311,066,133 7120
9. Net settlement from (to) derivatives clearing organizations of contract markets			
			50,245,621 7130
10. Exchange traded options			
A. Value of open long option contracts			650,414,759 7132
B. Value of open short option contracts		(1,170,615,123) 7133
11. Net equities with other FCMs			
A. Net liquidating equity			1,178,641 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)			2,048,306 7170
12. Segregated funds on hand (describe: _____)			
			7150
13. Total amount in segregation (add lines 7 through 12)			
			10,451,081,625 7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)			
		\$	516,580,756 7190
15. Management Target Amount for Excess funds in segregation			
		\$	397,300,000 7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess			
		\$	119,280,756 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	\$	<u>330,465,629</u>	<u>7500</u>
B. Other banks qualified under Regulation 30.7			
Name(s): _____		<u>450,310,173</u>	<u>7520</u>
	\$		<u>780,775,802</u>
2. Securities			
A. In safekeeping with banks located in the United States	\$	<u>1,225,546,839</u>	<u>7540</u>
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s): _____		<u>7560</u>	<u>7570</u>
			<u>1,225,546,839</u>
3. Equities with registered futures commission merchants			
A. Cash	\$	<u>7580</u>	
B. Securities		<u>7590</u>	
C. Unrealized gain (loss) on open futures contracts		<u>7600</u>	
D. Value of long option contracts		<u>7610</u>	
E. Value of short option contracts	(<u>7615</u>	<u>7620</u>
4. Amounts held by clearing organizations of foreign boards of trade			
Name(s): _____		<u>7630</u>	
A. Cash	\$	<u>7640</u>	
B. Securities		<u>7650</u>	
C. Amount due to (from) clearing organizations - daily variation		<u>7660</u>	
D. Value of long option contracts		<u>7670</u>	
E. Value of short option contracts	(<u>7675</u>	<u>7680</u>
5. Amounts held by members of foreign boards of trade			
Name(s): _____		<u>7690</u>	
A. Cash	\$	<u>591,049,306</u>	<u>7700</u>
B. Securities		<u>563,379,314</u>	<u>7710</u>
C. Unrealized gain (loss) on open futures contracts		<u>73,814,439</u>	<u>7720</u>
D. Value of long option contracts		<u>2,915,628</u>	<u>7730</u>
E. Value of short option contracts	(<u>(1,296,058)</u>	<u>7735</u>
			<u>1,229,862,629</u>
6. Amounts with other depositories designated by a foreign board of trade			
Name(s): _____		<u>7750</u>	<u>7760</u>
7. Segregated funds on hand (describe: _____)			
			<u>7765</u>
8. Total funds in separate section 30.7 accounts			
	\$	<u>3,236,185,270</u>	<u>7770</u>
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8)			
	\$	<u>198,113,709</u>	<u>7380</u>
10. Management Target Amount for Excess funds in separate section 30.7 accounts			
	\$	<u>150,000,000</u>	<u>7780</u>
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target			
	\$	<u>48,113,709</u>	<u>7785</u>

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COMPUTATION OF CFTC MINIMUM NET CAPITAL REQUIREMENT

Net Capital required

A. Risk-Based Requirement

i. Amount of Customer Risk

Maintenance Margin requirement 28,553,920,199 7415

ii. Enter 8% of line A.i

2,284,313,616 7425

iii. Amount of Non-Customer Risk

Maintenance Margin requirement 3,579,884,940 7435

iv. Enter 8% of line A.iii

286,390,795 7445

v. Add lines A.ii and A.iv.

2,570,704,411 7455

B. Minimum Dollar Amount Requirement

1,000,000 7465

C. Other NFA Requirement

7475

D. Minimum CFTC Net Capital Requirement.

Enter the greatest of lines A, B or C

2,570,704,411 7490

Note: If amount on Line D (7490) is greater than minimum net capital requirement computed on Line 3760 (Page 6) then enter this greater amount on Line 3760. The greater of the amount required by SEC or CFTC is the minimum net capital requirement.

CFTC Early Warning Level

2,827,774,852 7495

Note: If the Minimum Net Capital Requirement computed on Line D (7490) is:

- (1) Risk Based Requirement, enter 110% of Line A (7455), or
- (2) Minimum Dollar Requirement of \$1,000,000 enter 150% of Line B (7465), or
- (3) Minimum Dollar Requirement of \$20,000,000 for FCMs offering or engaging in retail forex transactions or Retail Foreign Exchange Dealers ("RFED"), enter 110% of Line B (7465), or
- (4) Other NFA Requirement of \$20,000,000 plus five percent of the FCM's offering or engaging in retail forex transactions or Retail Foreign Exchange Dealers ("RFED") total retail forex obligations in excess of \$10,000,000 enter 110% of Line C (7475), or
- (5) Other NFA Requirement, enter 150% of Line C (7475).

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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		\$ 6,297,508,507	8500
B. Securities (at market)		14,672,860,871	8510
2. Net unrealized profit (loss) in open cleared swaps			
		3,560,305,399	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)			
		\$ 24,530,674,777	8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount			
	\$ 438,071,679		8560
Less: amount offset by customer owned securities	(437,906,676)		8570
		165,003	8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)			
		\$ 24,530,839,780	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash		\$ 1,613,411,375	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)		232,628,222	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		9,523,125,670	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)		14,440,232,649	8650
9. Net settlement from (to) derivatives clearing organizations			
		(749,124,025)	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)			
		\$ 25,060,273,891	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)			
		\$ 529,434,111	8730
15. Management Target Amount for Excess funds in cleared swaps segregated accounts			
		\$ 441,200,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess			
		\$ 88,234,111	8770