

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

BROKER OR DEALER

CITIGROUP GLOBAL MARKETS INC.

as of 02/28/19

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	\$	5,790,515,812	7010
B. Securities (at market)		3,733,017,645	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		540,416,338	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		579,954,245	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(	1,008,464,098)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)		9,635,439,942	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount		208,572,943	7045
Less: amount offset by customer owned securities	(	161,021,822)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	9,682,991,063	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		1,096,570,009	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)		463,959,415	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	5,930,295,676	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)		3,267,017,386	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		(4,889,135)	7130
10. Exchange traded options			
A. Value of open long option contracts		579,954,245	7132
B. Value of open short option contracts	(	1,008,464,098)	7133
11. Net equities with other FCMs			
A. Net liquidating equity		30,148	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)		2,040,844	7170
12. Segregated funds on hand (describe: _____)			7150
13. Total amount in segregation (add lines 7 through 12)		10,326,514,490	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	643,523,427	7190
15. Management Target Amount for Excess funds in segregation	\$	385,600,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	257,923,427	7198

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

1. Amount required to be segregated in accordance with Commission regulation 32.6		\$ _____	<u>7200</u>
2. Funds in segregated accounts			
A. Cash	\$ _____	<u>7210</u>	
B. Securities (at market)	_____	<u>7220</u>	
C. Total		_____	<u>7230</u>
3. Excess (deficiency) funds in segregation (subtract line 2.C from line 1)		\$ _____	<u>7240</u>

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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	\$ 1,252,326,875	7315
B. Securities (at market)	1,719,025,091	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	80,052,006	7325
3. Exchange traded options		
A. Market value of open option contracts purchased on a foreign board of trade	2,274,017	7335
B. Market value of open contracts granted (sold) on a foreign board of trade	(1,311,292)	7337
4. Net equity (deficit) (add lines 1. 2. and 3.)	\$ 3,052,366,697	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 80,657,576	7351
Less: amount offset by customer owned securities	( 79,969,556)	7352
	688,020	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ 3,053,054,717	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ 3,053,054,717	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	\$	454,156,544	7500
B. Other banks qualified under Regulation 30.7			
Name(s):		336,035,318	7520
			\$ 790,191,862 7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	1,376,035,959	7540
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s):			7560
			1,376,035,959 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
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	\$	688,293,167	7700
B. Securities		342,989,132	7710
C. Unrealized gain (loss) on open futures contracts		80,052,006	7720
D. Value of long option contracts		2,274,017	7730
E. Value of short option contracts	(	(2,381,522)	7735
			1,111,226,800 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			
	\$	3,277,454,621	7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8)			
	\$	224,399,904	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			
	\$	74,399,904	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		\$ 6,092,079,219	8500
B. Securities (at market)		14,636,573,248	8510
2. Net unrealized profit (loss) in open cleared swaps		4,915,773,044	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)		\$ 25,644,425,511	8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 56,746,102		8560
Less: amount offset by customer owned securities	( 56,731,784)	14,318	8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		\$ 25,644,439,829	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash		\$ 1,557,436,815	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)		321,529,490	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		9,738,027,424	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)		14,315,043,758	8650
9. Net settlement from (to) derivatives clearing organizations		260,936,401	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)		\$ 26,192,973,888	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)		\$ 548,534,059	8730
15. Management Target Amount for Excess funds in cleared swaps segregated accounts		\$ 444,700,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess		\$ 103,834,059	8770