

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

BROKER OR DEALER

CITIGROUP GLOBAL MARKETS INC.

as of 05/31/18

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	\$	5,585,024,758	7010
B. Securities (at market)		3,609,535,626	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		(799,871,624)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		1,116,254,311	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(	1,373,082,152)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)		8,137,860,919	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount		133,473,021	7045
Less: amount offset by customer owned securities	(	113,436,689)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	20,036,332	7050
		8,157,897,251	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		1,543,459,050	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)		360,793,813	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	3,805,652,321	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)		3,246,713,585	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		178,661,147	7130
10. Exchange traded options			
A. Value of open long option contracts		1,116,254,311	7132
B. Value of open short option contracts	(	1,373,082,152)	7133
11. Net equities with other FCMs			
A. Net liquidating equity		738,165	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)		2,028,228	7170
12. Segregated funds on hand (describe: _____)			7150
13. Total amount in segregation (add lines 7 through 12)		8,881,218,468	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	723,321,217	7190
15. Management Target Amount for Excess funds in segregation	\$	443,700,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	279,621,217	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

FUNDS DEPOSITED IN SEPARATE REGULATION 30.7 ACCOUNTS

1. Cash in banks			
A. Banks located in the United States	\$	<u>279,707,328</u>	<u>7500</u>
B. Other banks qualified under Regulation 30.7			
Name(s): _____		<u>362,578,811</u>	<u>7520</u>
	\$		<u>642,286,139</u>
2. Securities			
A. In safekeeping with banks located in the United States	\$	<u>633,844,730</u>	<u>7540</u>
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s): _____		<u>7550</u>	<u>7560</u>
			<u>633,844,730</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>625,459,252</u>	<u>7700</u>
B. Securities		<u>706,077,780</u>	<u>7710</u>
C. Unrealized gain (loss) on open futures contracts		<u>94,134,741</u>	<u>7720</u>
D. Value of long option contracts		<u>3,883,437</u>	<u>7730</u>
E. Value of short option contracts	(	<u>366,491</u>	<u>7735</u>
			<u>1,429,188,719</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>2,705,319,588</u>	<u>7770</u>
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8)			
	\$	<u>176,367,939</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>26,367,939</u>	<u>7785</u>