

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

BROKER OR DEALER

CITIGROUP GLOBAL MARKETS INC.

as of

08/31/19

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		\$ 5,622,661,169	7010
B. Securities (at market)		4,093,580,519	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		281,559,546	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		674,515,651	7032
B. Deduct market value of open option contracts granted (sold) on a contract market		( 614,386,341)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)		10,057,930,544	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	74,036,771		7045
Less: amount offset by customer owned securities	( 56,351,463)	17,685,308	7050
6. Amount required to be segregated (add lines 4 and 5)		\$ 10,075,615,852	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		1,358,349,884	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)		834,556,381	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash		\$ 5,161,386,264	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)		3,256,797,639	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		138,509,623	7130
10. Exchange traded options			
A. Value of open long option contracts		674,515,651	7132
B. Value of open short option contracts		( 614,386,341)	7133
11. Net equities with other FCMs			
A. Net liquidating equity		1,230,314	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)		2,226,499	7170
12. Segregated funds on hand (describe: _____)			7150
13. Total amount in segregation (add lines 7 through 12)		10,813,185,914	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 737,570,062	7190
15. Management Target Amount for Excess funds in segregation		\$ 538,200,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess		\$ 199,370,062	7198

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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	\$ 1,434,138,194	7315
B. Securities (at market)	2,053,731,355	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade	(61,620,495)	7325
3. Exchange traded options		
A. Market value of open option contracts purchased on a foreign board of trade	9,884,357	7335
B. Market value of open contracts granted (sold) on a foreign board of trade	(4,531,000)	7337
4. Net equity (deficit) (add lines 1. 2. and 3.)	\$ 3,431,602,411	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 60,733,511	7351
Less: amount offset by customer owned securities	( 60,213,284)	7352
	520,227	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$ 3,432,122,638	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$ 3,432,122,638	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	\$	<u>5,482,005</u>	<u>7500</u>
B. Other banks qualified under Regulation 30.7			
Name(s): _____		<u>309,695,575</u>	<u>7520</u>
	\$		<u>315,177,580</u>
2. Securities			
A. In safekeeping with banks located in the United States	\$	<u>1,754,569,775</u>	<u>7540</u>
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s): _____		<u>7560</u>	<u>7570</u>
			<u>1,754,569,775</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>1,756,869,836</u>	<u>7700</u>
B. Securities		<u>299,161,580</u>	<u>7710</u>
C. Unrealized gain (loss) on open futures contracts		<u>(61,620,496)</u>	<u>7720</u>
D. Value of long option contracts		<u>9,884,357</u>	<u>7730</u>
E. Value of short option contracts	(	<u>(4,531,000)</u>	<u>7735</u>
			<u>1,999,764,277</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>4,069,511,632</u>	<u>7770</u>
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8)			
	\$	<u>637,388,994</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>487,388,994</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 35,839,884,965 7415

ii. Enter 8% of line A.i

2,867,190,797 7425

iii. Amount of Non-Customer Risk

Maintenance Margin requirement 3,870,250,150 7435

iv. Enter 8% of line A.iii

309,620,012 7445

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

3,176,810,809 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

3,176,810,809 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

3,494,491,890 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		\$ 27,488,148,645	8500
B. Securities (at market)		17,993,305,855	8510
2. Net unrealized profit (loss) in open cleared swaps		(14,053,480,157)	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)		\$ 31,427,974,343	8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 132,129,152		8560
Less: amount offset by customer owned securities	( 110,343,193)	21,785,959	8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		\$ 31,449,760,302	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash		\$ 3,177,916,847	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)		2,618,135,927	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		11,117,840,026	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)		15,375,169,927	8650
9. Net settlement from (to) derivatives clearing organizations		(190,950,511)	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)		\$ 32,098,112,216	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)		\$ 648,351,914	8730
15. Management Target Amount for Excess funds in cleared swaps segregated accounts		\$ 509,300,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess		\$ 139,051,914	8770