

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

BROKER OR DEALER

CITIGROUP GLOBAL MARKETS INC.

as of

09/30/18

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   |              | \$ 5,407,038,978 | 7010 |
| B. Securities (at market)   |              | 4,254,144,147    | 7020 |
| 2. Net unrealized profit (loss) in open futures contracts traded on a contract market |              | (879,503,379)    | 7030 |
| 3. Exchange traded options  |              |                  |      |
| A. Add market value of open option contracts purchased on a contract market           |              | 916,416,775      | 7032 |
| B. Deduct market value of open option contracts granted (sold) on a contract market   |              | (1,207,235,169)  | 7033 |
| 4. Net equity (deficit) (add lines 1, 2, and 3)                                       |              | 8,490,861,352    | 7040 |
| 5. Accounts liquidating to a deficit and accounts with debit balances                 |              |                  |      |
| - gross amount  | 59,473,221   |                  | 7045 |
| Less: amount offset by customer owned securities                                      | (47,086,314) | 12,386,907       | 7050 |
| 6. Amount required to be segregated (add lines 4 and 5)                               |              | \$ 8,503,248,259 | 7060 |

FUNDS IN SEGREGATED ACCOUNTS

|   |  |                  |      |
|---|--|------------------|------|
| 7. Deposited in segregated funds bank accounts  |  |                  |      |
| A. Cash   |  | 563,117,125      | 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) |  | 415,005,655      | 7090 |
| 8. Margins on deposit with derivatives clearing organizations of contract markets           |  |                  |      |
| A. Cash   |  | \$ 4,519,705,287 | 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) |  | 3,837,129,921    | 7120 |
| 9. Net settlement from (to) derivatives clearing organizations of contract markets          |  | (94,588,644)     | 7130 |
| 10. Exchange traded options   |  |                  |      |
| A. Value of open long option contracts  |  | 916,416,775      | 7132 |
| B. Value of open short option contracts   |  | (1,207,235,169)  | 7133 |
| 11. Net equities with other FCMs  |  |                  |      |
| A. Net liquidating equity   |  | 207,869          | 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) |  | 2,008,571        | 7170 |
| 12. Segregated funds on hand (describe: _____)  |  |                  | 7150 |
| 13. Total amount in segregation (add lines 7 through 12)                                    |  | 8,951,767,390    | 7180 |
| 14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)                 |  | \$ 448,519,131   | 7190 |
| 15. Management Target Amount for Excess funds in segregation                                |  | \$ 375,200,000   | 7194 |
| 16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess   |  | \$ 73,319,131    | 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   | \$ 967,175,345   | 7315 |
| B. Securities (at market)   | 1,562,070,427    | 7317 |
| 2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade  | 232,735,566      | 7325 |
| 3. Exchange traded options  |                  |      |
| A. Market value of open option contracts purchased on a foreign board of trade  | 2,106,244        | 7335 |
| B. Market value of open contracts granted (sold) on a foreign board of trade  | (544,765)        | 7337 |
| 4. Net equity (deficit) (add lines 1. 2. and 3.)  | \$ 2,763,542,817 | 7345 |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount  | \$ 112,125,344   | 7351 |
| Less: amount offset by customer owned securities  | (109,662,161)    | 7352 |
|   | 2,463,183        | 7354 |
| 6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)  | \$ 2,766,006,000 | 7355 |
| 7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.   | \$ 2,766,006,000 | 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>193,259,633</u> | <u>7500</u> |                                   |
| B. Other banks qualified under Regulation 30.7 |    |                    |             |                                   |
| Name(s): _____                                 |    | <u>588,968,360</u> | <u>7520</u> | \$ <u>782,227,993</u> <u>7530</u> |

2. Securities

|  |    |                      |             |                                  |
|--|----|----------------------|-------------|----------------------------------|
| A. In safekeeping with banks located in the United States          | \$ | <u>1,141,032,902</u> | <u>7540</u> |                                  |
| B. In safekeeping with other banks qualified under Regulation 30.7 |    |                      |             |                                  |
| Name(s): _____   |    | <u>7550</u>          | <u>7560</u> | <u>1,141,032,902</u> <u>7570</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>373,847,705</u> | <u>7700</u> |                                  |
| B. Securities                                       |    | <u>421,037,525</u> | <u>7710</u> |                                  |
| C. Unrealized gain (loss) on open futures contracts |    | <u>232,735,567</u> | <u>7720</u> |                                  |
| D. Value of long option contracts                   |    | <u>2,106,244</u>   | <u>7730</u> |                                  |
| E. Value of short option contracts                  |    | <u>(544,765)</u>   | <u>7735</u> | <u>1,029,182,276</u> <u>7740</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>2,952,443,171</u> |  | <u>7770</u> |
|--|----|----------------------|--|-------------|

9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8)

|  |    |                    |  |             |
|--|----|--------------------|--|-------------|
|  | \$ | <u>186,437,171</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>36,437,171</u> |  | <u>7785</u> |
|--|----|-------------------|--|-------------|

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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  |               | \$ 2,001,715,419  | 8500      |
| B. Securities (at market)  |               | 13,023,158,645    | 8510      |
| 2. Net unrealized profit (loss) in open cleared swaps                                |               | 8,652,615,714     | 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)                                      |               | \$ 23,677,489,778 | 8550      |
| 5. Accounts liquidating to a deficit and accounts with debit balances - gross amount | \$ 50,544,692 |                   | 8560      |
| Less: amount offset by customer owned securities                                     | ( 50,502,833) | 41,859            | 8570 8580 |
| 6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)  |               | \$ 23,677,531,637 | 8590      |

Funds in Cleared Swaps Customer Segregated Accounts

|   |  |                   |      |
|---|--|-------------------|------|
| 7. Deposited in cleared swaps customer segregated accounts at banks   |  |                   |      |
| A. Cash   |  | \$ 1,809,283,058  | 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)                             |  | 225,503,621       | 8620 |
| 8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts       |  |                   |      |
| A. Cash   |  | 9,261,500,033     | 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)                             |  | 12,797,655,024    | 8650 |
| 9. Net settlement from (to) derivatives clearing organizations  |  | 84,121,296        | 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)                                   |  | \$ 24,178,063,032 | 8720 |
| 14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)                |  | \$ 500,531,395    | 8730 |
| 15. Management Target Amount for Excess funds in cleared swaps segregated accounts                                |  | \$ 420,700,000    | 8760 |
| 16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess |  | \$ 79,831,395     | 8770 |