

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

BROKER OR DEALER

CITIGROUP GLOBAL MARKETS INC.

as of 04/30/20

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	\$	1,804,223,928	7010
B. Securities (at market)		9,179,120,743	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		5,744,548,829	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		2,706,018,094	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(	3,002,263,851)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)		16,431,647,743	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount		552,623,720	7045
Less: amount offset by customer owned securities	(	529,326,740)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	23,296,980	7050
		16,454,944,723	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		2,099,548,592	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)		706,445,120	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	6,521,103,208	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)		8,469,342,078	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		(267,887,188)	7130
10. Exchange traded options			
A. Value of open long option contracts		2,706,018,094	7132
B. Value of open short option contracts	(	3,002,263,851)	7133
11. Net equities with other FCMs			
A. Net liquidating equity		(13,085)	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)		3,333,545	7170
12. Segregated funds on hand (describe: _____)			7150
13. Total amount in segregation (add lines 7 through 12)		17,235,626,513	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	780,681,790	7190
15. Management Target Amount for Excess funds in segregation	\$	548,100,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	232,581,790	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	\$	2,309,426,040	7315
B. Securities (at market)		2,026,378,034	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		71,220,174	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		49,763,714	7335
B. Market value of open contracts granted (sold) on a foreign board of trade		(27,996,547)	7337
4. Net equity (deficit) (add lines 1. 2. and 3.)	\$	4,428,791,415	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	132,907,833	7351
Less: amount offset by customer owned securities		(120,280,548)	7352
		12,627,285	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	4,441,418,700	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	4,441,418,700	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	\$	505,999	7500
B. Other banks qualified under Regulation 30.7			
Name(s): _____		176,062,939	7520
	\$	176,568,938	7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	1,577,216,516	7540
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s): _____		_____	7560
		1,577,216,516	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	\$	2,428,450,557	7700
B. Securities		449,161,518	7710
C. Unrealized gain (loss) on open futures contracts		71,220,175	7720
D. Value of long option contracts		49,763,714	7730
E. Value of short option contracts	(	(27,996,547)	7735
		2,970,599,417	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			
	\$	4,724,384,871	7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8)			
	\$	282,966,171	7380
10. Management Target Amount for Excess funds in separate section 30.7 accounts			
	\$	163,100,000	7780
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target			
	\$	119,866,171	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	\$	29,568,515,091	8500
B. Securities (at market)		19,936,940,070	8510
2. Net unrealized profit (loss) in open cleared swaps		(12,890,161,252)	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)	\$	36,615,293,909	8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	67,941,525	8560
Less: amount offset by customer owned securities		(67,907,565)	8570
		33,960	8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)	\$	36,615,327,869	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash	\$	2,452,093,298	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)		1,346,877,873	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		15,053,441,388	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)		18,590,062,196	8650
9. Net settlement from (to) derivatives clearing organizations		(29,616,447)	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)	\$	37,412,858,308	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)	\$	797,530,439	8730
15. Management Target Amount for Excess funds in cleared swaps segregated accounts	\$	518,000,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess	\$	279,530,439	8770