

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

**BROKER OR DEALER:**

CITIGROUP GLOBAL MARKETS INC.

as of: 05/31/2020

**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		\$ 4,325,177,017	7010
B. Securities (at market)		8,701,071,899	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		3,122,446,364	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		2,650,997,309	7032
B. Deduct market value of open option contracts granted (sold) on a contract market		(2,611,153,505)	7033
4. Net equity (deficit) (add lines 1, 2 and 3)		16,188,539,084	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	274,773,208	7045	
Less: amount offset by customer securities	(272,418,547)	7047	
		2,354,661	7050
6. Amount required to be segregated (add lines 4 and 5)		\$ 16,190,893,745	7060

**FUNDS IN SEGREGATED ACCOUNTS**

7. Deposited in segregated funds bank accounts			
A. Cash		2,857,692,917	7070
B. Securities representing investments of customers' funds (at market)		0	7080
C. Securities held for particular customers or option customers in lieu of cash (at market)		334,549,356	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash		5,160,036,702	7100
B. Securities representing investments of customers' funds (at market)		0	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		8,363,239,931	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		(25,036,601)	7130
10. Exchange traded options			
A. Value of open long option contracts		2,650,997,309	7132
B. Value of open short option contracts		(2,611,153,505)	7133
11. Net equities with other FCMs			
A. Net liquidating equity		(36,302)	7140
B. Securities representing investments of customers' funds (at market)		0	7160
C. Securities held for particular customers or option customers in lieu of cash (at market)		3,282,612	7170
12. Segregated funds on hand (describe: )		0	7150
13. Total amount in segregation (add lines 7 through 12)		16,733,572,419	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)		\$ 542,678,674	7190
15. Management Target Amount for Excess funds in segregation		381,500,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess		161,178,674	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		\$ 0.00	7200
2. Funds in segregated accounts			
A. Cash	\$ 0		7210
B. Securities (at market)	0		7220
C. Total		0.00	7230
3. Excess (deficiency) funds in segregation (subtract line 1. from line 2.C.)		\$ 0.00	7240

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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

		\$ 0	7305
1. Net ledger balance - Foreign Futures and Foreign Options Trading - All Customers			
A. Cash		\$ 2,237,533,728	7315
B. Securities (at market)		\$ 1,954,078,327	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		\$ 74,020,186	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		\$ 52,840,739	7335
B. Market value of open option contracts granted (sold) on a foreign board of trade		\$(32,947,453)	7337
4. Net equity (deficit) (add lines 1, 2, and 3)		\$ 4,285,525,527	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 69,450,109		7351
Less: amount offset by customer owned securities	\$(67,667,051)		7352
		\$ 1,783,058	7354
6. Amount to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)		\$ 4,287,308,585	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.		\$ 4,287,308,585	7360

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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		\$ 161,457,686	7500		
B. Other banks qualified under Regulation 30.7					
Name(s): <u>See Attached</u>	7510	211,183,445	7520	\$ 372,641,131	7530
2. Securities					
A. In safekeeping with banks located in the United States		\$ 1,485,899,511	7540		
B. In safekeeping with other banks qualified under Regulation 30.7					
Name(s): <u>See Attached</u>	7550	0	7560	1,485,899,511	7570
3. Equities with registered futures commission merchants					
A. Cash		\$ 0	7580		
B. Securities		0	7590		
C. Unrealized gain (loss) on open futures contracts		0	7600		
D. Value of long option contracts		0	7610		
E. Value of short option contracts		0	7615	0	7620
4. Amounts held by clearing organizations of foreign boards of trade					
Name(s): _	7630				
A. Cash		\$ 0	7640		
B. Securities		0	7650		
C. Amount due to (from) clearing organization - daily variation		0	7660		
D. Value of long option contracts		0	7670		
E. Value of short option contracts		0	7675	0	7680
5. Amounts held by members of foreign boards of trade					
Name(s): <u>See Attached</u>	7690				
A. Cash		\$ 2,125,090,469	7700		
B. Securities		468,178,816	7710		
C. Unrealized gain (loss) on open futures contracts		74,020,187	7720		
D. Value of long option contracts		52,840,739	7730		
E. Value of short option contracts		(32,947,453)	7735	2,687,182,758	7740
6. Amounts with other depositories designated by a foreign board of trade					
Name(s): _	7750			0	7760
7. Segregated funds on hand (describe): _				0	7765
8. Total funds in separate section 30.7 accounts				\$ 4,545,723,400	7770
9. Excess (deficiency) Set Aside for Secured Amount (subtract line 7 Secured Statement Page 1 from Line 8)				258,414,815	7380
10. Management Target Amount for Excess funds in separate section 30.7 accounts				164,500,000	7780
11. Excess (deficiency) funds in separate section 30.7 accounts over (under) Management Target Amount				93,914,815	7785

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**STATEMENT OF CLEARED SWAPS 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		\$ 29,733,878,339	8500
B. Securities (at market)		19,857,512,379	8510
2. Net unrealized profit (loss) in open cleared swaps		(13,286,021,910)	8520
3. Cleared swaps options			
A. Market value of open cleared swaps option contracts purchased		0	8530
B. Market value of open cleared swaps granted (sold)		0	8540
4. Net equity (deficit) (add lines 1, 2 and 3)		36,305,368,808	8550
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount	\$ 234,822,271	8560	
Less: amount offset by customer securities	(234,312,411)	8570	
		509,860	8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		36,305,878,668	8590

**Funds in Cleared Swaps Customer Segregated Accounts**

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash		\$ 2,584,031,687	8600
B. Securities representing investments of cleared swaps customers' funds (at market)		0	8610
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		583,316,390	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		15,098,268,850	8630
B. Securities representing investments of cleared swaps customers' funds (at market)		0	8640
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		19,274,195,989	8650
9. Net settlement from (to) derivatives clearing organizations		(497,495,935)	8660
10. Cleared swaps options			
A. Value of open cleared swaps long option contracts		0	8670
B. Value of open cleared swaps short option contracts		0	8680
11. Net equities with other FCMs			
A. Net liquidating equity		0	8690
B. Securities representing investments of cleared swaps customers' funds (at market)		0	8700
C. Securities held for particular cleared swaps customers in lieu of cash (at market)		0	8710
12. Cleared swaps customer funds on hand (describe: )		0	8715
13. Total amount in cleared swaps customer segregation (add lines 7 through 12)		37,042,316,981	8720
14. Excess (deficiency) funds in customer segregation (subtract line 6 from line 13)		\$ 736,438,313	8730
15. Management target Amount for Excess funds in cleared swaps segregated accounts		\$ 513,800,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregation over (under) Management Target Excess		\$ 222,638,313	8770