

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

BROKER OR DEALER

CITIGROUP GLOBAL MARKETS INC.

as of 06/30/20

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	\$	8,642,757,675	7010
B. Securities (at market)		8,874,043,804	7020
2. Net unrealized profit (loss) in open futures contracts traded on a contract market		(999,514,012)	7030
3. Exchange traded options			
A. Add market value of open option contracts purchased on a contract market		1,575,658,414	7032
B. Deduct market value of open option contracts granted (sold) on a contract market	(	2,152,260,210)	7033
4. Net equity (deficit) (add lines 1, 2, and 3)		15,940,685,671	7040
5. Accounts liquidating to a deficit and accounts with debit balances			
- gross amount		309,696,749	7045
Less: amount offset by customer owned securities	(	268,341,449)	7047
6. Amount required to be segregated (add lines 4 and 5)	\$	41,355,300	7050
		15,982,040,971	7060

FUNDS IN SEGREGATED ACCOUNTS

7. Deposited in segregated funds bank accounts			
A. Cash		2,540,088,053	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)		264,625,276	7090
8. Margins on deposit with derivatives clearing organizations of contract markets			
A. Cash	\$	5,551,907,647	7100
B. Securities representing investments of customers' funds (at market)		5,000,000	7110
C. Securities held for particular customers or option customers in lieu of cash (at market)		8,606,132,660	7120
9. Net settlement from (to) derivatives clearing organizations of contract markets		24,506,340	7130
10. Exchange traded options			
A. Value of open long option contracts		1,575,658,414	7132
B. Value of open short option contracts	(	2,152,260,210)	7133
11. Net equities with other FCMs			
A. Net liquidating equity		(264,998)	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)		3,285,867	7170
12. Segregated funds on hand (describe: _____)			7150
13. Total amount in segregation (add lines 7 through 12)		16,418,679,049	7180
14. Excess (deficiency) funds in segregation (subtract line 6 from line 13)	\$	436,638,078	7190
15. Management Target Amount for Excess funds in segregation	\$	331,800,000	7194
16. Excess (deficiency) funds in segregation over (under) Management Target Amount Excess	\$	104,838,078	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	\$	1,834,490,872	7315
B. Securities (at market)		2,141,143,200	7317
2. Net unrealized profit (loss) in open futures contracts traded on a foreign board of trade		108,796,095	7325
3. Exchange traded options			
A. Market value of open option contracts purchased on a foreign board of trade		32,253,793	7335
B. Market value of open contracts granted (sold) on a foreign board of trade		(16,158,305)	7337
4. Net equity (deficit) (add lines 1. 2. and 3.)	\$	4,100,525,655	7345
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$	54,472,547	7351
Less: amount offset by customer owned securities		(54,015,513)	7352
		457,034	7354
6. Amount required to be set aside as the secured amount - Net Liquidating Equity Method (add lines 4 and 5)	\$	4,100,982,689	7355
7. Greater of amount required to be set aside pursuant to foreign jurisdiction (above) or line 6.	\$	4,100,982,689	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	\$	467,827	7500
B. Other banks qualified under Regulation 30.7			
Name(s): _____		170,794,037	7520
	\$		171,261,864
			7530
2. Securities			
A. In safekeeping with banks located in the United States	\$	1,577,563,145	7540
B. In safekeeping with other banks qualified under Regulation 30.7			
Name(s): _____			7550
			7560
		1,577,563,145	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	\$	2,035,384,017	7700
B. Securities		563,580,055	7710
C. Unrealized gain (loss) on open futures contracts		108,796,475	7720
D. Value of long option contracts		32,253,793	7730
E. Value of short option contracts	(	(16,158,305)	7735
			2,723,856,035
			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			
	\$	4,472,681,044	7770
9. Excess (deficiency) set Aside Funds for Secured Amount (subtract Line 7 Secured Statement page 15 from Line 8)			
	\$	371,698,355	7380
10. Management Target Amount for Excess funds in separate section 30.7 accounts			
	\$	163,800,000	7780
11. Excess (deficiency) funds in separate 30.7 accounts over (under) Management Target			
	\$	207,898,355	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		\$ 27,287,565,429	8500
B. Securities (at market)		20,545,270,575	8510
2. Net unrealized profit (loss) in open cleared swaps		(11,785,802,221)	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)		\$ 36,047,033,783	8550
5. Accounts liquidating to a deficit and accounts with debit balances - gross amount	\$ 66,165,504		8560
Less: amount offset by customer owned securities	( 66,081,141)	84,363	8580
6. Amount required to be segregated for cleared swaps customers (add lines 4 and 5)		\$ 36,047,118,146	8590

Funds in Cleared Swaps Customer Segregated Accounts

7. Deposited in cleared swaps customer segregated accounts at banks			
A. Cash		\$ 1,753,240,487	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)		1,263,341,122	8620
8. Margins on deposit with derivatives clearing organizations in cleared swaps customer segregated accounts			
A. Cash		14,196,055,526	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)		19,281,929,453	8650
9. Net settlement from (to) derivatives clearing organizations		293,273,036	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)		\$ 36,787,839,624	8720
14. Excess (deficiency) funds in cleared swaps customer segregation (subtract line 6 from line 13)		\$ 740,721,478	8730
15. Management Target Amount for Excess funds in cleared swaps segregated accounts		\$ 506,800,000	8760
16. Excess (deficiency) funds in cleared swaps customer segregated accounts over (under) Management Target Excess		\$ 233,921,478	8770